



13-405

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, September 06, 2013

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, September 10, 2013.

Current rates as of:

Friday, September 06, 2013.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
MALYSIAN CRUDE PALM OIL CAL SWAP (CPC)								
CPC	Spec		Decrease	USD	2,160	1,600	1,755	1,300
CPC	Hedge/Member		Decrease	USD	1,600	1,600	1,300	1,300
CRUDE OIL SPREADS - Outright Rates								
ICE BRENT DUBAI FUT (DB)								
DB	Spec	Mnth 1	Decrease	USD	990	900	605	550
DB	Hedge/Member	Mnth 1	Decrease	USD	900	900	550	550
ELECTRICITY - Outright Rates								
ISO NEW ENGLAND PEAK LMP FUT (NI)								
NI	Spec	Mnths 3-11	Increase	USD	3,850	3,500	4,400	4,000
NI	Hedge/Member	Mnths 3-11	Increase	USD	3,500	3,500	4,000	4,000
NI	Spec	Mnths 12+	Increase	USD	3,575	3,250	4,125	3,750
NI	Hedge/Member	Mnths 12+	Increase	USD	3,250	3,250	3,750	3,750
NEPOOL INTR HUB 5MW D AH O PK (H2)								
H2	Spec	Mnths 3-11	Increase	USD	22	20	28	25
H2	Hedge/Member	Mnths 3-11	Increase	USD	20	20	25	25
H2	Spec	Mnths 12+	Increase	USD	17	15	22	20
H2	Hedge/Member	Mnths 12+	Increase	USD	15	15	20	20
NEPOOL INTR HUB 5MW D AH PK (U6)								
U6	Spec	Mnths 3-11	Increase	USD	358	325	413	375
U6	Hedge/Member	Mnths 3-11	Increase	USD	325	325	375	375
U6	Spec	Mnths 12+	Increase	USD	330	300	385	350
U6	Hedge/Member	Mnths 12+	Increase	USD	300	300	350	350
NEPOOL NE MASS 5MW D AH O PK (P8)								
P8	Spec	Mnths 3-11	Increase	USD	22	20	28	25
P8	Hedge/Member	Mnths 3-11	Increase	USD	20	20	25	25
P8	Spec	Mnths 12+	Increase	USD	17	15	22	20
P8	Hedge/Member	Mnths 12+	Increase	USD	15	15	20	20
NEPOOL SE MASS 5MW D AH O PK (P5)								
P5	Spec	Mnths 3-11	Increase	USD	22	20	28	25
P5	Hedge/Member	Mnths 3-11	Increase	USD	20	20	25	25
NYISO J (KJ)								
KJ	Spec	Mnths 12+	Increase	USD	1,265	1,150	1,375	1,250
KJ	Hedge/Member	Mnths 12+	Increase	USD	1,150	1,150	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO ZONE J 5MW D AH PK (D3)								
D3	Spec	Mnths 12+	Increase	USD	253	230	275	250
D3	Hedge/Member	Mnths 12+	Increase	USD	230	230	250	250
ONTARIO OFF-PK CAL-MO FUTURES (OFM)								
OFM	Spec	Mnth 1	Decrease	CAD	39	35	33	30
OFM	Hedge/Member	Mnth 1	Decrease	CAD	35	35	30	30
PJM NILL DA PEAK (N3)								
N3	Spec	Mnths 12+	Increase	USD	138	125	165	150
N3	Hedge/Member	Mnths 12+	Increase	USD	125	125	150	150
FX - Outright Rates								
EURO/TURKISH LIRA FUTURES (TRE)								
TRE	Spec		Increase	TRY	7,150	6,500	7,700	7,000
TRE	Hedge/Member		Increase	TRY	6,500	6,500	7,000	7,000
U.S. DOLLAR TURKISH LIRA FUTURES (TRY)								
TRY	Spec		Increase	TRY	6,600	6,000	7,700	7,000
TRY	Hedge/Member		Increase	TRY	6,000	6,000	7,000	7,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

INTEREST RATES - Outright Rates

30 DAY FED FUND FUTURES (41)

41	Spec	Month 1	Decrease	USD	220	200	176	160
41	Hedge/Member	Month 1	Decrease	USD	200	200	160	160
41	Spec	Months 2-4	Decrease	USD	275	250	220	200
41	Hedge/Member	Months 2-4	Decrease	USD	250	250	200	200
41	Spec	Months 5-12	Decrease	USD	385	350	330	300
41	Hedge/Member	Months 5-12	Decrease	USD	350	350	300	300
41	Spec	Months 13-24	Decrease	USD	495	450	440	400
41	Hedge/Member	Months 13-24	Decrease	USD	450	450	400	400

30 YEAR USD INTEREST RATE SWAP (B1U)

B1U	Spec		Decrease	USD	4,400	4,000	3,960	3,600
B1U	Hedge/Member		Decrease	USD	4,000	4,000	3,600	3,600

30Y INTEREST RATE SWAP FUTU (I3)

I3	Spec		Decrease	USD	4,125	3,750	3,575	3,250
I3	Hedge/Member		Decrease	USD	3,750	3,750	3,250	3,250

EURODOLLAR FUTURES (ED)

ED	Spec	Tier 01 [contr 01-contr 04]	Decrease	USD	220	200	176	160
ED	Hedge/Member	Tier 01 [contr 01-contr 04]	Decrease	USD	200	200	160	160
ED	Spec	Tier 02 [contr 05-contr 08]	Decrease	USD	330	300	286	260
ED	Hedge/Member	Tier 02 [contr 05-contr 08]	Decrease	USD	300	300	260	260
ED	Spec	Tier 03 [contr 09-contr 12]	Decrease	USD	495	450	451	410
ED	Hedge/Member	Tier 03 [contr 09-contr 12]	Decrease	USD	450	450	410	410

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

METALS - Outright Rates

COMEX COPPER FUTURES (HG)

HG	Spec	Mths 1-4	Decrease	USD	4,400	4,000	3,850	3,500
HG	Hedge/Member	Mths 1-4	Decrease	USD	4,000	4,000	3,500	3,500
HG	Spec	Mths 5+	Decrease	USD	4,400	4,000	3,850	3,500
HG	Hedge/Member	Mths 5+	Decrease	USD	4,000	4,000	3,500	3,500

COMEX COPPER SWAP FUTURES (HGS)

HGS	Spec	Mths 1-4	Decrease	USD	4,400	4,000	3,850	3,500
HGS	Hedge/Member	Mths 1-4	Decrease	USD	4,000	4,000	3,500	3,500
HGS	Spec	Mths 5+	Decrease	USD	4,400	4,000	3,850	3,500
HGS	Hedge/Member	Mths 5+	Decrease	USD	4,000	4,000	3,500	3,500

E-MINI COPPER FUTURES (QC)

QC	Spec	Mths 1-4	Decrease	USD	2,200	2,000	1,925	1,750
QC	Hedge/Member	Mths 1-4	Decrease	USD	2,000	2,000	1,750	1,750
QC	Spec	Mths 5+	Decrease	USD	2,200	2,000	1,925	1,750
QC	Hedge/Member	Mths 5+	Decrease	USD	2,000	2,000	1,750	1,750

GOLD VOLATILITY INDEX (VIX) FUT (GVF)

GVF	Spec	Mnths 1-3	Increase	USD	3,575	3,250	4,125	3,750
GVF	Hedge/Member	Mnths 1-3	Increase	USD	3,250	3,250	3,750	3,750
GVF	Spec	Mnths 4+	Increase	USD	2,750	2,500	3,300	3,000
GVF	Hedge/Member	Mnths 4+	Increase	USD	2,500	2,500	3,000	3,000

IRON ORE FUTURES (TIO)

TIO	Spec	Mths 1-4	Decrease	USD	4,675	4,250	4,125	3,750
TIO	Hedge/Member	Mths 1-4	Decrease	USD	4,250	4,250	3,750	3,750
TIO	Spec	Mths 5+	Decrease	USD	3,520	3,200	2,970	2,700
TIO	Hedge/Member	Mths 5+	Decrease	USD	3,200	3,200	2,700	2,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NATURAL GAS - Outright Rates

COLUMBIA GULF ONSHORE BASIS FUT (GL)

GL	Spec	Mnth 1	Increase	USD	55	50	83	75
GL	Hedge/Member	Mnth 1	Increase	USD	50	50	75	75

NGPL MIDCONTINENT BASIS FUT (NL)

NL	Spec	Mnth 1	Increase	USD	165	150	193	175
NL	Hedge/Member	Mnth 1	Increase	USD	150	150	175	175
NL	Spec	Mnth 2	Increase	USD	138	125	165	150
NL	Hedge/Member	Mnth 2	Increase	USD	125	125	150	150
NL	Spec	Mnths 3-6	Increase	USD	138	125	165	150
NL	Hedge/Member	Mnths 3-6	Increase	USD	125	125	150	150
NL	Spec	Mnths 7-12	Increase	USD	138	125	165	150
NL	Hedge/Member	Mnths 7-12	Increase	USD	125	125	150	150
NL	Spec	Mnths 13+	Increase	USD	138	125	165	150
NL	Hedge/Member	Mnths 13+	Increase	USD	125	125	150	150

PETROLEUM CRACKS AND SPREADS - Outright Rates

GLFCST JET PLATTS UP/DN FUT (ME)

ME	Spec	Mnth 1	Increase	USD	1,650	1,500	1,925	1,750
ME	Hedge/Member	Mnth 1	Increase	USD	1,500	1,500	1,750	1,750

GLFCST ULSD PLATTS UP/DN FUT (LT)

LT	Spec	Mth 1	Increase	USD	968	880	1,100	1,000
LT	Hedge/Member	Mth 1	Increase	USD	880	880	1,000	1,000
LT	Spec	Mths 2+	Increase	USD	792	720	924	840
LT	Hedge/Member	Mths 2+	Increase	USD	720	720	840	840

RBOB UP-DOWN CALENDAR FUT (RV)

RV	Spec	Mnth 1	Increase	USD	2,200	2,000	2,475	2,250
RV	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	2,250	2,250

SINGAPORE GASOIL VS ICE (GA)

GA	Spec	Mth 1	Decrease	USD	1,760	1,600	990	900
GA	Hedge/Member	Mth 1	Decrease	USD	1,600	1,600	900	900

SPORE FUEL OIL 180CST 6.35 DUBAI CK (STS)

STS	Spec		Increase	USD	2,420	2,200	2,860	2,600
STS	Hedge/Member		Increase	USD	2,200	2,200	2,600	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

WEATHER - Outright Rates

K3 CINCINNATI CDD FUTURES (K3)

K3	Spec		Increase	USD	15%	11%	20%	15%
K3	Hedge/Member		Increase	USD	11%	11%	15%	15%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COAL - Intra Spreads								
Central Appalachian Coal Futures - All Months (NYMEX COAL FUTURES)								
QL	Spec		Increase	USD	2,310	2,100	2,530	2,300
QL	Hedge/Member		Increase	USD	2,100	2,100	2,300	2,300
Eastern Rail CSX Coal Swap Futures - All Months (EASTERN RAIL DELIVERY CSX COAL FUT)								
QX	Spec		Increase	USD	1,100	1,000	1,925	1,750
QX	Hedge/Member		Increase	USD	1,000	1,000	1,750	1,750
Indonesian Coal (McCloskey sub-bituminous) Swap Futures - All Months (INDONESIAN COAL MCCLOSKEY SUBBIT.)								
MCC	Spec		Increase	USD	1,100	1,000	1,650	1,500
MCC	Hedge/Member		Increase	USD	1,000	1,000	1,500	1,500
PRB Coal Swap - All Months (WESTERN RAIL DELIVERY PRB COAL FUT)								
QP	Spec		Increase	USD	440	400	550	500
QP	Hedge/Member		Increase	USD	400	400	500	500
EQUITY INDEX - Intra Spreads								
NIKKEI 225 Stock Index (NK) - All Months (NIKKEI 225 DOLLAR FUTURES)								
NK	Spec		Increase	USD	220	200	330	300
NK	Hedge/Member		Increase	USD	200	200	300	300
S&P Midcap 400 (MD) - All Months (EMINI MIDCAP FUTURES)								
ME	Spec		Increase	USD	88	80	220	200
ME	Hedge/Member		Increase	USD	80	80	200	200
S&P Midcap 400 (MD) - All Months (S&P 400 FUTURES)								
MD	Spec		Increase	USD	440	400	1,100	1,000
MD	Hedge/Member		Increase	USD	400	400	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
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Intra Spreads

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
METALS - Intra Spreads								
COMEX Copper - Tier 1 vs Tier 1 (COMEX COPPER FUTURES)								
HG	Spec		Decrease	USD	303	275	275	250
HG	Hedge/Member		Decrease	USD	275	275	250	250
COMEX Copper - Tier 1 vs Tier 1 (E-MINI COPPER FUTURES)								
QC	Spec		Decrease	USD	151	138	138	125
QC	Hedge/Member		Decrease	USD	138	138	125	125
COMEX Copper - Tier 1 vs Tier 2 (COMEX COPPER FUTURES)								
HG	Spec		Decrease	USD	358	325	303	275
HG	Hedge/Member		Decrease	USD	325	325	275	275
COMEX Copper - Tier 1 vs Tier 2 (E-MINI COPPER FUTURES)								
QC	Spec		Decrease	USD	179	163	151	138
QC	Hedge/Member		Decrease	USD	163	163	138	138
COMEX Copper - Tier 2 vs Tier 2 (COMEX COPPER FUTURES)								
HG	Spec		Decrease	USD	358	325	248	225
HG	Hedge/Member		Decrease	USD	325	325	225	225
COMEX Copper - Tier 2 vs Tier 2 (E-MINI COPPER FUTURES)								
QC	Spec		Decrease	USD	179	163	124	113
QC	Hedge/Member		Decrease	USD	163	163	113	113
COMEX Gold - Tier 1 vs Tier 2 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Decrease	USD	17	15	14	13
MGC	Hedge/Member		Decrease	USD	15	15	13	13
COMEX Gold - Tier 1 vs Tier 2 (COMEX 100 GOLD FUTURES)								
GC	Spec		Decrease	USD	165	150	138	125
GC	Hedge/Member		Decrease	USD	150	150	125	125
COMEX Gold - Tier 1 vs Tier 2 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Decrease	USD	165	150	138	125
GCT	Hedge/Member		Decrease	USD	150	150	125	125
COMEX Gold - Tier 1 vs Tier 2 (COMEX MINY GOLD FUTURES)								
QO	Spec		Decrease	USD	83	75	69	63
QO	Hedge/Member		Decrease	USD	75	75	63	63
COMEX Gold - Tier 1 vs Tier 3 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Decrease	USD	25	23	19	18
MGC	Hedge/Member		Decrease	USD	23	23	18	18

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COMEX Gold - Tier 1 vs Tier 3 (COMEX 100 GOLD FUTURES)								
GC	Spec		Decrease	USD	248	225	193	175
GC	Hedge/Member		Decrease	USD	225	225	175	175
COMEX Gold - Tier 1 vs Tier 3 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Decrease	USD	248	225	193	175
GCT	Hedge/Member		Decrease	USD	225	225	175	175
COMEX Gold - Tier 1 vs Tier 3 (COMEX MINY GOLD FUTURES)								
QO	Spec		Decrease	USD	124	113	96	88
QO	Hedge/Member		Decrease	USD	113	113	88	88
COMEX Gold - Tier 2 vs Tier 2 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Decrease	USD	14	13	11	10
MGC	Hedge/Member		Decrease	USD	13	13	10	10
COMEX Gold - Tier 2 vs Tier 2 (COMEX 100 GOLD FUTURES)								
GC	Spec		Decrease	USD	138	125	110	100
GC	Hedge/Member		Decrease	USD	125	125	100	100
COMEX Gold - Tier 2 vs Tier 2 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Decrease	USD	138	125	110	100
GCT	Hedge/Member		Decrease	USD	125	125	100	100
COMEX Gold - Tier 2 vs Tier 2 (COMEX MINY GOLD FUTURES)								
QO	Spec		Decrease	USD	69	63	55	50
QO	Hedge/Member		Decrease	USD	63	63	50	50
COMEX Gold - Tier 2 vs Tier 3 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Decrease	USD	19	18	17	15
MGC	Hedge/Member		Decrease	USD	18	18	15	15
COMEX Gold - Tier 2 vs Tier 3 (COMEX 100 GOLD FUTURES)								
GC	Spec		Decrease	USD	193	175	165	150
GC	Hedge/Member		Decrease	USD	175	175	150	150
COMEX Gold - Tier 2 vs Tier 3 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Decrease	USD	193	175	165	150
GCT	Hedge/Member		Decrease	USD	175	175	150	150
COMEX Gold - Tier 2 vs Tier 3 (COMEX MINY GOLD FUTURES)								
QO	Spec		Decrease	USD	96	88	83	75
QO	Hedge/Member		Decrease	USD	88	88	75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
COMEX Gold - Tier 3 vs Tier 3 (10 TROY OZ GOLD FUTURES)								
MGC	Spec		Decrease	USD	19	18	17	15
MGC	Hedge/Member		Decrease	USD	18	18	15	15
COMEX Gold - Tier 3 vs Tier 3 (COMEX 100 GOLD FUTURES)								
GC	Spec		Decrease	USD	193	175	165	150
GC	Hedge/Member		Decrease	USD	175	175	150	150
COMEX Gold - Tier 3 vs Tier 3 (COMEX 100 GOLD TRADE AT SETTLEMENT)								
GCT	Spec		Decrease	USD	193	175	165	150
GCT	Hedge/Member		Decrease	USD	175	175	150	150
COMEX Gold - Tier 3 vs Tier 3 (COMEX MINY GOLD FUTURES)								
QO	Spec		Decrease	USD	96	88	83	75
QO	Hedge/Member		Decrease	USD	88	88	75	75
U.S. Midwest Domestic Hot-Rolled Coil Steel - All Months (NYMEX HOT ROLLED STEEL FUTURES)								
HR	Spec		Decrease	USD	495	450	352	320
HR	Hedge/Member		Decrease	USD	450	450	320	320

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NATURAL GAS - Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	55	50	69	63
NNT	Hedge/Member		Increase	USD	50	50	63	63
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HENRY HUB FUT)								
NN	Spec		Increase	USD	55	50	69	63
NN	Hedge/Member		Increase	USD	50	50	63	63
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	220	200	275	250
HHT	Hedge/Member		Increase	USD	200	200	250	250
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	220	200	275	250
HH	Hedge/Member		Increase	USD	200	200	250	250
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	28	25	41	38
NNT	Hedge/Member		Increase	USD	25	25	38	38
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HENRY HUB FUT)								
NN	Spec		Increase	USD	28	25	41	38
NN	Hedge/Member		Increase	USD	25	25	38	38
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	110	100	165	150
HHT	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	110	100	165	150
HH	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	275	250	330	300
NNT	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	275	250	330	300
NN	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,100	1,000	1,320	1,200
HHT	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,100	1,000	1,320	1,200
HH	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	399	363	454	413
NNT	Hedge/Member		Increase	USD	363	363	413	413
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	399	363	454	413
NN	Hedge/Member		Increase	USD	363	363	413	413
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,595	1,450	1,815	1,650
HHT	Hedge/Member		Increase	USD	1,450	1,450	1,650	1,650
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,595	1,450	1,815	1,650
HH	Hedge/Member		Increase	USD	1,450	1,450	1,650	1,650
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	646	588	605	550
NNT	Hedge/Member		Decrease	USD	588	588	550	550
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	646	588	605	550
NN	Hedge/Member		Decrease	USD	588	588	550	550
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	2,585	2,350	2,420	2,200
HHT	Hedge/Member		Decrease	USD	2,350	2,350	2,200	2,200
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,585	2,350	2,420	2,200
HH	Hedge/Member		Decrease	USD	2,350	2,350	2,200	2,200
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	303	275	358	325
NNT	Hedge/Member		Increase	USD	275	275	325	325
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	303	275	358	325
NN	Hedge/Member		Increase	USD	275	275	325	325

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,210	1,100	1,430	1,300
HHT	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,210	1,100	1,430	1,300
HH	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	399	363	468	425
NNT	Hedge/Member		Increase	USD	363	363	425	425
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	399	363	468	425
NN	Hedge/Member		Increase	USD	363	363	425	425
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,595	1,450	1,870	1,700
HHT	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,595	1,450	1,870	1,700
HH	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	646	588	619	563
NNT	Hedge/Member		Decrease	USD	588	588	563	563
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	646	588	619	563
NN	Hedge/Member		Decrease	USD	588	588	563	563
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	2,585	2,350	2,475	2,250
HHT	Hedge/Member		Decrease	USD	2,350	2,350	2,250	2,250
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 2 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,585	2,350	2,475	2,250
HH	Hedge/Member		Decrease	USD	2,350	2,350	2,250	2,250
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 3 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	110	100	96	88
NNT	Hedge/Member		Decrease	USD	100	100	88	88

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 3 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	110	100	96	88
NN	Hedge/Member		Decrease	USD	100	100	88	88
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 3 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	440	400	385	350
HHT	Hedge/Member		Decrease	USD	400	400	350	350
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	440	400	385	350
HH	Hedge/Member		Decrease	USD	400	400	350	350
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 4 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	138	125	179	163
NNT	Hedge/Member		Increase	USD	125	125	163	163
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 4 (HENRY HUB FUT)								
NN	Spec		Increase	USD	138	125	179	163
NN	Hedge/Member		Increase	USD	125	125	163	163
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 4 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	550	500	715	650
HHT	Hedge/Member		Increase	USD	500	500	650	650
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	550	500	715	650
HH	Hedge/Member		Increase	USD	500	500	650	650
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	303	275	358	325
NNT	Hedge/Member		Increase	USD	275	275	325	325
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	303	275	358	325
NN	Hedge/Member		Increase	USD	275	275	325	325
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,210	1,100	1,430	1,300
HHT	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,210	1,100	1,430	1,300
HH	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	399	363	468	425
NNT	Hedge/Member		Increase	USD	363	363	425	425
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	399	363	468	425
NN	Hedge/Member		Increase	USD	363	363	425	425
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,595	1,450	1,870	1,700
HHT	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,595	1,450	1,870	1,700
HH	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	124	113	248	225
NNT	Hedge/Member		Increase	USD	113	113	225	225
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB FUT)								
NN	Spec		Increase	USD	124	113	248	225
NN	Hedge/Member		Increase	USD	113	113	225	225
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	495	450	990	900
HHT	Hedge/Member		Increase	USD	450	450	900	900
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	495	450	990	900
HH	Hedge/Member		Increase	USD	450	450	900	900
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	234	213	303	275
NNT	Hedge/Member		Increase	USD	213	213	275	275
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB FUT)								
NN	Spec		Increase	USD	234	213	303	275
NN	Hedge/Member		Increase	USD	213	213	275	275
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	935	850	1,210	1,100
HHT	Hedge/Member		Increase	USD	850	850	1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	935	850	1,210	1,100
HH	Hedge/Member		Increase	USD	850	850	1,100	1,100
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	248	225	316	288
NNT	Hedge/Member		Increase	USD	225	225	288	288
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Increase	USD	248	225	316	288
NN	Hedge/Member		Increase	USD	225	225	288	288
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	990	900	1,265	1,150
HHT	Hedge/Member		Increase	USD	900	900	1,150	1,150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	990	900	1,265	1,150
HH	Hedge/Member		Increase	USD	900	900	1,150	1,150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	275	250	399	363
NNT	Hedge/Member		Increase	USD	250	250	363	363
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	275	250	399	363
NN	Hedge/Member		Increase	USD	250	250	363	363
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,100	1,000	1,595	1,450
HHT	Hedge/Member		Increase	USD	1,000	1,000	1,450	1,450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,100	1,000	1,595	1,450
HH	Hedge/Member		Increase	USD	1,000	1,000	1,450	1,450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	261	238	440	400
NNT	Hedge/Member		Increase	USD	238	238	400	400
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	261	238	440	400
NN	Hedge/Member		Increase	USD	238	238	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,045	950	1,760	1,600
HHT	Hedge/Member		Increase	USD	950	950	1,600	1,600
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,045	950	1,760	1,600
HH	Hedge/Member		Increase	USD	950	950	1,600	1,600
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	536	488	481	438
NNT	Hedge/Member		Decrease	USD	488	488	438	438
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	536	488	481	438
NN	Hedge/Member		Decrease	USD	488	488	438	438
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	2,145	1,950	1,925	1,750
HHT	Hedge/Member		Decrease	USD	1,950	1,950	1,750	1,750
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,145	1,950	1,925	1,750
HH	Hedge/Member		Decrease	USD	1,950	1,950	1,750	1,750
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	110	100	165	150
NNT	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Increase	USD	110	100	165	150
NN	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	440	400	660	600
HHT	Hedge/Member		Increase	USD	400	400	600	600
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	440	400	660	600
HH	Hedge/Member		Increase	USD	400	400	600	600
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	206	188	234	213
NNT	Hedge/Member		Increase	USD	188	188	213	213

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	206	188	234	213
NN	Hedge/Member		Increase	USD	188	188	213	213
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	825	750	935	850
HHT	Hedge/Member		Increase	USD	750	750	850	850
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	825	750	935	850
HH	Hedge/Member		Increase	USD	750	750	850	850
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	165	150	248	225
NNT	Hedge/Member		Increase	USD	150	150	225	225
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	165	150	248	225
NN	Hedge/Member		Increase	USD	150	150	225	225
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	660	600	990	900
HHT	Hedge/Member		Increase	USD	600	600	900	900
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	660	600	990	900
HH	Hedge/Member		Increase	USD	600	600	900	900
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	454	413	433	394
NNT	Hedge/Member		Decrease	USD	413	413	394	394
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	454	413	433	394
NN	Hedge/Member		Decrease	USD	413	413	394	394
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,815	1,650	1,733	1,575
HHT	Hedge/Member		Decrease	USD	1,650	1,650	1,575	1,575
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,815	1,650	1,733	1,575
HH	Hedge/Member		Decrease	USD	1,650	1,650	1,575	1,575

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	83	75	110	100
NNT	Hedge/Member		Increase	USD	75	75	100	100
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Increase	USD	83	75	110	100
NN	Hedge/Member		Increase	USD	75	75	100	100
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	330	300	440	400
HHT	Hedge/Member		Increase	USD	300	300	400	400
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	330	300	440	400
HH	Hedge/Member		Increase	USD	300	300	400	400
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	138	125	165	150
NNT	Hedge/Member		Increase	USD	125	125	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	138	125	165	150
NN	Hedge/Member		Increase	USD	125	125	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	550	500	660	600
HHT	Hedge/Member		Increase	USD	500	500	600	600
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	550	500	660	600
HH	Hedge/Member		Increase	USD	500	500	600	600
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	303	275	344	313
NNT	Hedge/Member		Increase	USD	275	275	313	313
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Increase	USD	303	275	344	313
NN	Hedge/Member		Increase	USD	275	275	313	313
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	1,210	1,100	1,375	1,250
HHT	Hedge/Member		Increase	USD	1,100	1,100	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	1,210	1,100	1,375	1,250
HH	Hedge/Member		Increase	USD	1,100	1,100	1,250	1,250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	55	50	69	63
MNG	Hedge/Member		Increase	USD	50	50	63	63
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	220	200	275	250
NG	Hedge/Member		Increase	USD	200	200	250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	220	200	275	250
NGT	Hedge/Member		Increase	USD	200	200	250	250
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	28	25	41	38
MNG	Hedge/Member		Increase	USD	25	25	38	38
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	110	100	165	150
NG	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	110	100	165	150
NGT	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	275	250	330	300
QG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	275	250	330	300
MNG	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	275	250	330	300
NP	Hedge/Member		Increase	USD	250	250	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,100	1,000	1,320	1,200
NG	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,100	1,000	1,320	1,200
NGT	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,100	1,000	1,320	1,200
HP	Hedge/Member		Increase	USD	1,000	1,000	1,200	1,200
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	399	363	454	413
QG	Hedge/Member		Increase	USD	363	363	413	413
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	399	363	454	413
MNG	Hedge/Member		Increase	USD	363	363	413	413
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	399	363	454	413
NP	Hedge/Member		Increase	USD	363	363	413	413
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,595	1,450	1,815	1,650
NG	Hedge/Member		Increase	USD	1,450	1,450	1,650	1,650
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,595	1,450	1,815	1,650
NGT	Hedge/Member		Increase	USD	1,450	1,450	1,650	1,650
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,595	1,450	1,815	1,650
HP	Hedge/Member		Increase	USD	1,450	1,450	1,650	1,650
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	646	588	605	550
QG	Hedge/Member		Decrease	USD	588	588	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	646	588	605	550
MNG	Hedge/Member		Decrease	USD	588	588	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	646	588	605	550
NP	Hedge/Member		Decrease	USD	588	588	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,585	2,350	2,420	2,200
NG	Hedge/Member		Decrease	USD	2,350	2,350	2,200	2,200
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,585	2,350	2,420	2,200
NGT	Hedge/Member		Decrease	USD	2,350	2,350	2,200	2,200
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,585	2,350	2,420	2,200
HP	Hedge/Member		Decrease	USD	2,350	2,350	2,200	2,200
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	303	275	358	325
QG	Hedge/Member		Increase	USD	275	275	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	303	275	358	325
MNG	Hedge/Member		Increase	USD	275	275	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	303	275	358	325
NP	Hedge/Member		Increase	USD	275	275	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,210	1,100	1,430	1,300
NG	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,210	1,100	1,430	1,300
NGT	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,210	1,100	1,430	1,300
HP	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	399	363	468	425
QG	Hedge/Member		Increase	USD	363	363	425	425
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	399	363	468	425
MNG	Hedge/Member		Increase	USD	363	363	425	425

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	399	363	468	425
NP	Hedge/Member		Increase	USD	363	363	425	425
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,595	1,450	1,870	1,700
NG	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,595	1,450	1,870	1,700
NGT	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,595	1,450	1,870	1,700
HP	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	646	588	619	563
QG	Hedge/Member		Decrease	USD	588	588	563	563
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	646	588	619	563
MNG	Hedge/Member		Decrease	USD	588	588	563	563
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	646	588	619	563
NP	Hedge/Member		Decrease	USD	588	588	563	563
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,585	2,350	2,475	2,250
NG	Hedge/Member		Decrease	USD	2,350	2,350	2,250	2,250
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,585	2,350	2,475	2,250
NGT	Hedge/Member		Decrease	USD	2,350	2,350	2,250	2,250
Henry Hub Natural Gas (NG, NN, HP) - Tier 2 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,585	2,350	2,475	2,250
HP	Hedge/Member		Decrease	USD	2,350	2,350	2,250	2,250
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	110	100	96	88
QG	Hedge/Member		Decrease	USD	100	100	88	88

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	110	100	96	88
MNG	Hedge/Member		Decrease	USD	100	100	88	88
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	110	100	96	88
NP	Hedge/Member		Decrease	USD	100	100	88	88
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	440	400	385	350
NG	Hedge/Member		Decrease	USD	400	400	350	350
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	440	400	385	350
NGT	Hedge/Member		Decrease	USD	400	400	350	350
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 3 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	440	400	385	350
HP	Hedge/Member		Decrease	USD	400	400	350	350
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	138	125	179	163
QG	Hedge/Member		Increase	USD	125	125	163	163
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	138	125	179	163
MNG	Hedge/Member		Increase	USD	125	125	163	163
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	138	125	179	163
NP	Hedge/Member		Increase	USD	125	125	163	163
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	550	500	715	650
NG	Hedge/Member		Increase	USD	500	500	650	650
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	550	500	715	650
NGT	Hedge/Member		Increase	USD	500	500	650	650
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	550	500	715	650
HP	Hedge/Member		Increase	USD	500	500	650	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	303	275	358	325
QG	Hedge/Member		Increase	USD	275	275	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	303	275	358	325
MNG	Hedge/Member		Increase	USD	275	275	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	303	275	358	325
NP	Hedge/Member		Increase	USD	275	275	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,210	1,100	1,430	1,300
NG	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,210	1,100	1,430	1,300
NGT	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,210	1,100	1,430	1,300
HP	Hedge/Member		Increase	USD	1,100	1,100	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	399	363	468	425
QG	Hedge/Member		Increase	USD	363	363	425	425
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	399	363	468	425
MNG	Hedge/Member		Increase	USD	363	363	425	425
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	399	363	468	425
NP	Hedge/Member		Increase	USD	363	363	425	425
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,595	1,450	1,870	1,700
NG	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,595	1,450	1,870	1,700
NGT	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,595	1,450	1,870	1,700
HP	Hedge/Member		Increase	USD	1,450	1,450	1,700	1,700
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	124	113	248	225
QG	Hedge/Member		Increase	USD	113	113	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	124	113	248	225
MNG	Hedge/Member		Increase	USD	113	113	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	124	113	248	225
NP	Hedge/Member		Increase	USD	113	113	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	495	450	990	900
NG	Hedge/Member		Increase	USD	450	450	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	495	450	990	900
NGT	Hedge/Member		Increase	USD	450	450	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	495	450	990	900
HP	Hedge/Member		Increase	USD	450	450	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	234	213	303	275
QG	Hedge/Member		Increase	USD	213	213	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	234	213	303	275
MNG	Hedge/Member		Increase	USD	213	213	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	234	213	303	275
NP	Hedge/Member		Increase	USD	213	213	275	275
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	935	850	1,210	1,100
NG	Hedge/Member		Increase	USD	850	850	1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	935	850	1,210	1,100
NGT	Hedge/Member		Increase	USD	850	850	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	935	850	1,210	1,100
HP	Hedge/Member		Increase	USD	850	850	1,100	1,100
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	248	225	316	288
QG	Hedge/Member		Increase	USD	225	225	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	248	225	316	288
MNG	Hedge/Member		Increase	USD	225	225	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	248	225	316	288
NP	Hedge/Member		Increase	USD	225	225	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	990	900	1,265	1,150
NG	Hedge/Member		Increase	USD	900	900	1,150	1,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	990	900	1,265	1,150
NGT	Hedge/Member		Increase	USD	900	900	1,150	1,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	990	900	1,265	1,150
HP	Hedge/Member		Increase	USD	900	900	1,150	1,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	275	250	399	363
QG	Hedge/Member		Increase	USD	250	250	363	363
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	275	250	399	363
MNG	Hedge/Member		Increase	USD	250	250	363	363
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	275	250	399	363
NP	Hedge/Member		Increase	USD	250	250	363	363

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,100	1,000	1,595	1,450
NG	Hedge/Member		Increase	USD	1,000	1,000	1,450	1,450
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,100	1,000	1,595	1,450
NGT	Hedge/Member		Increase	USD	1,000	1,000	1,450	1,450
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,100	1,000	1,595	1,450
HP	Hedge/Member		Increase	USD	1,000	1,000	1,450	1,450
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	261	238	440	400
QG	Hedge/Member		Increase	USD	238	238	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	261	238	440	400
MNG	Hedge/Member		Increase	USD	238	238	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	261	238	440	400
NP	Hedge/Member		Increase	USD	238	238	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,045	950	1,760	1,600
NG	Hedge/Member		Increase	USD	950	950	1,600	1,600
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,045	950	1,760	1,600
NGT	Hedge/Member		Increase	USD	950	950	1,600	1,600
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,045	950	1,760	1,600
HP	Hedge/Member		Increase	USD	950	950	1,600	1,600
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	536	488	481	438
QG	Hedge/Member		Decrease	USD	488	488	438	438
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	536	488	481	438
MNG	Hedge/Member		Decrease	USD	488	488	438	438

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	536	488	481	438
NP	Hedge/Member		Decrease	USD	488	488	438	438
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,145	1,950	1,925	1,750
NG	Hedge/Member		Decrease	USD	1,950	1,950	1,750	1,750
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,145	1,950	1,925	1,750
NGT	Hedge/Member		Decrease	USD	1,950	1,950	1,750	1,750
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,145	1,950	1,925	1,750
HP	Hedge/Member		Decrease	USD	1,950	1,950	1,750	1,750
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	110	100	165	150
QG	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	110	100	165	150
MNG	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	110	100	165	150
NP	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	440	400	660	600
NG	Hedge/Member		Increase	USD	400	400	600	600
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	440	400	660	600
NGT	Hedge/Member		Increase	USD	400	400	600	600
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	440	400	660	600
HP	Hedge/Member		Increase	USD	400	400	600	600
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	206	188	234	213
QG	Hedge/Member		Increase	USD	188	188	213	213

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	206	188	234	213
MNG	Hedge/Member		Increase	USD	188	188	213	213
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	206	188	234	213
NP	Hedge/Member		Increase	USD	188	188	213	213
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	825	750	935	850
NG	Hedge/Member		Increase	USD	750	750	850	850
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	825	750	935	850
NGT	Hedge/Member		Increase	USD	750	750	850	850
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	825	750	935	850
HP	Hedge/Member		Increase	USD	750	750	850	850
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	165	150	248	225
QG	Hedge/Member		Increase	USD	150	150	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	165	150	248	225
MNG	Hedge/Member		Increase	USD	150	150	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	165	150	248	225
NP	Hedge/Member		Increase	USD	150	150	225	225
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	660	600	990	900
NG	Hedge/Member		Increase	USD	600	600	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	660	600	990	900
NGT	Hedge/Member		Increase	USD	600	600	900	900
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	660	600	990	900
HP	Hedge/Member		Increase	USD	600	600	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	454	413	433	394
QG	Hedge/Member		Decrease	USD	413	413	394	394
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	454	413	433	394
MNG	Hedge/Member		Decrease	USD	413	413	394	394
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	454	413	433	394
NP	Hedge/Member		Decrease	USD	413	413	394	394
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,815	1,650	1,733	1,575
NG	Hedge/Member		Decrease	USD	1,650	1,650	1,575	1,575
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,815	1,650	1,733	1,575
NGT	Hedge/Member		Decrease	USD	1,650	1,650	1,575	1,575
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,815	1,650	1,733	1,575
HP	Hedge/Member		Decrease	USD	1,650	1,650	1,575	1,575
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	83	75	110	100
QG	Hedge/Member		Increase	USD	75	75	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	83	75	110	100
MNG	Hedge/Member		Increase	USD	75	75	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	83	75	110	100
NP	Hedge/Member		Increase	USD	75	75	100	100
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	330	300	440	400
NG	Hedge/Member		Increase	USD	300	300	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	330	300	440	400
NGT	Hedge/Member		Increase	USD	300	300	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	330	300	440	400
HP	Hedge/Member		Increase	USD	300	300	400	400
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	138	125	165	150
QG	Hedge/Member		Increase	USD	125	125	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	138	125	165	150
MNG	Hedge/Member		Increase	USD	125	125	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	138	125	165	150
NP	Hedge/Member		Increase	USD	125	125	150	150
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	550	500	660	600
NG	Hedge/Member		Increase	USD	500	500	600	600
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	550	500	660	600
NGT	Hedge/Member		Increase	USD	500	500	600	600
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	550	500	660	600
HP	Hedge/Member		Increase	USD	500	500	600	600
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	303	275	344	313
QG	Hedge/Member		Increase	USD	275	275	313	313
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	303	275	344	313
MNG	Hedge/Member		Increase	USD	275	275	313	313
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	303	275	344	313
NP	Hedge/Member		Increase	USD	275	275	313	313
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	1,210	1,100	1,375	1,250
NG	Hedge/Member		Increase	USD	1,100	1,100	1,250	1,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	1,210	1,100	1,375	1,250
NGT	Hedge/Member		Increase	USD	1,100	1,100	1,250	1,250
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	1,210	1,100	1,375	1,250
HP	Hedge/Member		Increase	USD	1,100	1,100	1,250	1,250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	55	50	69	63
QG	Hedge/Member		Increase	USD	50	50	63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	55	50	69	63
NP	Hedge/Member		Increase	USD	50	50	63	63
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	220	200	275	250
HP	Hedge/Member		Increase	USD	200	200	250	250
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	28	25	41	38
QG	Hedge/Member		Increase	USD	25	25	38	38
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	28	25	41	38
NP	Hedge/Member		Increase	USD	25	25	38	38
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	110	100	165	150
HP	Hedge/Member		Increase	USD	100	100	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
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Inter-commodity Spread Rates

AGRICULTURE - Inter-commodity Spread Rates

CORN (C - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)

Spread Credit Rate	Increase	+4:-1	30%	30%	50%	50%
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CORN (C - CME) vs CLEARED OTC ETHANOL FORWARD MONTH SWAP (71 - CME)

Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
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CORN (C - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)

Spread Credit Rate	Increase	+4:-1	30%	30%	50%	50%
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Corn (CBOT) (C) vs. CBOT Ethanol Futures (EH)

Spread Credit Rate	Increase	+2:-1	40%	40%	50%	50%
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OATS (O - CME) vs ETHANOL (EH - CME)

Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
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SOYBEAN OIL (07 - CME) vs ETHANOL (EH - CME)

Spread Credit Rate	Decrease	+1:-1	50%	50%	30%	30%
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ELECTRICITY - Inter-commodity Spread Rates

MIDWEST ISO CINERGY HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP FUTURES (NY-H5 - CME) vs MIDWEST ISO INDIANA HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP FUTURES (NY-PDM - CME)

Spread Credit Rate	New	+1:-1			95%	95%
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SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ETHANOL - Inter-commodity Spread Rates						
CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	80%	80%
CORN (C - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	Increase	+4:-1	30%	30%	50%	50%
CORN (C - CME) vs CLEARED OTC ETHANOL FORWARD MONTH SWAP (71 - CME)						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
CORN (C - CME) vs NY ETHANOL (PLATTS) SWAP FUTURES (NY-EZ - CME)						
Spread Credit Rate	Increase	+4:-1	30%	30%	50%	50%
Corn (CBOT) (C) vs. CBOT Ethanol Futures (EH)						
Spread Credit Rate	Increase	+2:-1	40%	40%	50%	50%
ETHANOL (PLATTS) T2 FOB RDAM INCLUDING DUTY SWAP FUTURES (NY-Z1 - CME) vs CHICAGO ETHANOL (PLATTS) SWAP FUTURES (NY-CU - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	25%	25%
ETHANOL (PLATTS) T2 FOB RDAM INCLUDING DUTY SWAP FUTURES (NY-Z1 - CME) vs CLEARED OTC ETHANOL FORWARD MONTH SWAP (71 - CME)						
Spread Credit Rate	New	+1:-1			35%	35%
ETHANOL (PLATTS) T2 FOB RDAM INCLUDING DUTY SWAP FUTURES (NY-Z1 - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	45%	45%	25%	25%
OATS (O - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE FUTURES (NY-27 - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE FUTURES (NY-RB - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-RT - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
SOYBEAN OIL (07 - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	30%	30%
REFINED PRODUCTS - Inter-commodity Spread Rates						
RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE FUTURES (NY-27 - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE FUTURES (NY-RB - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-RT - CME) vs ETHANOL (EH - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%