



14-204

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Friday, May 23, 2014

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, May 27, 2014.

Current rates as of:

Thursday, May 22, 2014.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
AUD CBT WHEAT SWAP (CAW)								
CAW	Spec		Decrease	AUD	608	450	495	450
CAW	Hedge/Member			AUD	450	450	450	450
CAW	Spec		Decrease	AUD	608	450	495	450
CAW	Hedge/Member			AUD	450	450	450	450
AUD KCB WHEAT SWAP (KAW)								
KAW	Spec		Decrease	AUD	621	460	506	460
KAW	Hedge/Member			AUD	460	460	460	460
KAW	Spec		Decrease	AUD	621	460	506	460
KAW	Hedge/Member			AUD	460	460	460	460
AUG NOV SOYBEAN CALENDAR SP (SC4)								
SC4	Spec		Decrease	USD	540	400	440	400
SC4	Hedge/Member			USD	400	400	400	400
AUG-DEC SOYBEAN MEAL SYNT COMBO (SM4)								
SM4	Spec		Decrease	USD	1,688	1,250	1,375	1,250
SM4	Hedge/Member			USD	1,250	1,250	1,250	1,250
AUG-DEC SOYBEAN OIL SYNTHETIC COMBO (OC4)								
OC4	Spec		Decrease	USD	743	550	605	550
OC4	Hedge/Member			USD	550	550	550	550
BLACK SEA WHEAT FUTURES (BSW)								
BSW	Spec	Old Crop	Decrease	USD	4,050	3,000	3,300	3,000
BSW	Hedge/Member	Old Crop		USD	3,000	3,000	3,000	3,000
BSW	Spec	New Crop	Decrease	USD	4,050	3,000	3,300	3,000
BSW	Hedge/Member	New Crop		USD	3,000	3,000	3,000	3,000
CASH BUTTER FUTURES (CB)								
CB	Spec		Decrease	USD	1,620	1,200	1,320	1,200
CB	Hedge/Member			USD	1,200	1,200	1,200	1,200
CASH CHEESE FUTURES (CSC)								
CSC	Spec	Mnth 1	Decrease	USD	1,350	1,000	1,100	1,000
CSC	Hedge/Member	Mnth 1		USD	1,000	1,000	1,000	1,000
CSC	Spec	Mnths 2+	Decrease	USD	2,430	1,800	1,980	1,800
CSC	Hedge/Member	Mnths 2+		USD	1,800	1,800	1,800	1,800
CLASS IV MILK FUTURE (DK)								
DK	Spec	Delivery Month	Decrease	USD	1,013	750	825	750
DK	Hedge/Member	Delivery Month		USD	750	750	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DK	Spec	Months 2-5	Decrease	USD	1,553	1,150	1,265	1,150
DK	Hedge/Member	Months 2-5		USD	1,150	1,150	1,150	1,150
DK	Spec	Months 6+	Decrease	USD	1,350	1,000	1,100	1,000
DK	Hedge/Member	Months 6+		USD	1,000	1,000	1,000	1,000
CME DRY WHEY FUTURES (DY)								
DY	Spec	Month 1-2	Decrease	USD	2,025	1,500	1,650	1,500
DY	Hedge/Member	Month 1-2		USD	1,500	1,500	1,500	1,500
DY	Spec	Month 3+	Decrease	USD	2,025	1,500	1,650	1,500
DY	Hedge/Member	Month 3+		USD	1,500	1,500	1,500	1,500
CORN CALENDAR SWAP (CCS)								
CCS	Spec		Decrease	USD	2,700	2,000	2,200	2,000
CCS	Hedge/Member			USD	2,000	2,000	2,000	2,000
CCS	Spec		Decrease	USD	2,700	2,000	2,200	2,000
CCS	Hedge/Member			USD	2,000	2,000	2,000	2,000
CCS	Spec		Decrease	USD	2,700	2,000	2,200	2,000
CCS	Hedge/Member			USD	2,000	2,000	2,000	2,000
CCS	Spec		Decrease	USD	2,700	2,000	2,200	2,000
CCS	Hedge/Member			USD	2,000	2,000	2,000	2,000
CORN FUTURES (C)								
C	Spec	All Months	Decrease	USD	2,025	1,500	1,650	1,500
C	Hedge/Member	All Months		USD	1,500	1,500	1,500	1,500
CORN OLD/NEW CROPSYNT CAL SP (CC6)								
CC6	Spec		Decrease	USD	540	400	440	400
CC6	Hedge/Member			USD	400	400	400	400
CORN-WHEAT SYNTHETIC COMBO (QCW)								
QCW	Spec		Decrease	USD	1,688	1,250	1,375	1,250
QCW	Hedge/Member			USD	1,250	1,250	1,250	1,250
DEC-DEC CORN SYNT CAL SP (CCZ)								
CCZ	Spec		Decrease	USD	540	400	440	400
CCZ	Hedge/Member			USD	400	400	400	400
DEC-DEC WHEAT SYNT CAL SPRD (CWZ)								
CWZ	Spec		Decrease	USD	135	100	110	100
CWZ	Hedge/Member			USD	100	100	100	100
DEC-JUL CORN SYNT CAL SP (8CC)								
8CC	Spec		Decrease	USD	68	50	55	50
8CC	Hedge/Member			USD	50	50	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DEC-JUL SOYBEAN MEAL SYNT COMBO (SM3)								
SM3	Spec		Decrease	USD	1,688	1,250	1,375	1,250
SM3	Hedge/Member			USD	1,250	1,250	1,250	1,250
DEC-JUL SOYBEAN OIL SYNTHETIC COMBO (OC3)								
OC3	Spec		Decrease	USD	68	50	55	50
OC3	Hedge/Member			USD	50	50	50	50
EASTERN NEBRASKA CORN BASIS SWAP (ENE)								
ENE	Spec	Old Crop	Decrease	USD	878	650	715	650
ENE	Hedge/Member	Old Crop		USD	650	650	650	650
ENE	Spec	New Crop	Decrease	USD	878	650	715	650
ENE	Hedge/Member	New Crop		USD	650	650	650	650
EASTERN SOUTH DAK CORN BASIS SWAP (ESC)								
ESC	Spec	Old Crop	Decrease	USD	878	650	715	650
ESC	Hedge/Member	Old Crop		USD	650	650	650	650
ESC	Spec	New Crop	Decrease	USD	878	650	715	650
ESC	Hedge/Member	New Crop		USD	650	650	650	650
FEEDER CATTLE FUTURES (FC)								
FC	Spec	Mnth 1	Decrease	USD	2,025	1,500	1,650	1,500
FC	Hedge/Member	Mnth 1		USD	1,500	1,500	1,500	1,500
FC	Spec	Mnths 2+	Decrease	USD	2,025	1,500	1,650	1,500
FC	Hedge/Member	Mnths 2+		USD	1,500	1,500	1,500	1,500
INTERNATIONAL SKIMMED MILK POWDER (ISM)								
ISM	Spec		Decrease	USD	2,160	1,600	1,760	1,600
ISM	Hedge/Member			USD	1,600	1,600	1,600	1,600
JAN MAY SOYBEAN SYNT CAL SPRD (KSC)								
KSC	Spec		Decrease	USD	675	500	550	500
KSC	Hedge/Member			USD	500	500	500	500
JAN-MAR(14-MTH) SOYBEAN SYNT COMBO (S8C)								
S8C	Spec		Decrease	USD	2,025	1,500	1,650	1,500
S8C	Hedge/Member			USD	1,500	1,500	1,500	1,500
JUL-DEC WHEAT SYNT CAL S (CWM)								
CWM	Spec		Decrease	USD	135	100	110	100
CWM	Hedge/Member			USD	100	100	100	100
JUL-JUL SOYBEAN SYNTHETIC COMBO (SC1)								
SC1	Spec		Decrease	USD	2,025	1,500	1,650	1,500
SC1	Hedge/Member			USD	1,500	1,500	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								
JUL-JUL WHEAT SYNT CALENDAR SP (CWN)								
CWN	Spec		Decrease	USD	135	100	110	100
CWN	Hedge/Member			USD	100	100	100	100
KC HRW WHEAT FUTURES (KW)								
KW	Spec	All Months	Decrease	USD	1,875	1,500	1,650	1,500
KW	Hedge/Member	All Months		USD	1,500	1,500	1,500	1,500
KC HRW WHEAT DEC-JULY SYNT CAL (CK6)								
CK6	Spec		Decrease	USD	675	500	550	500
CK6	Hedge/Member			USD	500	500	500	500
KC HRW CONSECUTIVE SYNTHETIC (K7C)								
K7C	Spec		Decrease	USD	338	250	275	250
K7C	Hedge/Member			USD	250	250	250	250
KC HRW DEC-DEC WHEAT SYNT CAL SPRD (KCZ)								
KCZ	Spec		Decrease	USD	1,148	850	935	850
KCZ	Hedge/Member			USD	850	850	850	850
KC HRW JUL-JUL WHEAT SYNT CALENDAR (CKN)								
CKN	Spec		Decrease	USD	1,148	850	935	850
CKN	Hedge/Member			USD	850	850	850	850
KC HRW MAR-JUL SYNTHETIC COM (KC3)								
KC3	Spec		Decrease	USD	473	350	385	350
KC3	Hedge/Member			USD	350	350	350	350
KC HRW WHEAT JUL-DEC SYNT CAL S (CKM)								
CKM	Spec		Decrease	USD	473	350	385	350
CKM	Hedge/Member			USD	350	350	350	350
KCBT WHEAT CALENDAR SWAP (KWS)								
KWS	Spec	Old Crop	Decrease	USD	2,500	2,000	2,200	2,000
KWS	Hedge/Member	Old Crop		USD	2,000	2,000	2,000	2,000
KWS	Spec	New Crop	Decrease	USD	2,500	2,000	2,200	2,000
KWS	Hedge/Member	New Crop		USD	2,000	2,000	2,000	2,000
KCBT-CBOT WHEAT SPRD SYN FUTURE (KWC)								
KWC	Spec		Decrease	USD	675	500	550	500
KWC	Hedge/Member			USD	500	500	500	500
KWC	Spec		Decrease	USD	675	500	550	500
KWC	Hedge/Member			USD	500	500	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LEAN HOG 1 MTH SYN CAL SPREAD (Y01)								
Y01	Spec		Decrease	USD	878	650	715	650
Y01	Hedge/Member			USD	650	650	650	650
LEAN HOG 2 MTH SYN CAL SPREAD (Y02)								
Y02	Spec		Decrease	USD	878	650	715	650
Y02	Hedge/Member			USD	650	650	650	650
LEAN HOG 3 MTH SYN CAL SPREAD (Y03)								
Y03	Spec		Decrease	USD	878	650	715	650
Y03	Hedge/Member			USD	650	650	650	650
LEAN HOG 4 MTH SYN CAL SPREAD (Y04)								
Y04	Spec		Decrease	USD	878	650	715	650
Y04	Hedge/Member			USD	650	650	650	650
LEAN HOG FUTURES (LN)								
LN	Spec		Decrease	USD	1,620	1,200	1,320	1,200
LN	Hedge/Member			USD	1,200	1,200	1,200	1,200
LIVE CATTLE 2 MTH SYN CAL SPREAD (Q02)								
Q02	Spec		Decrease	USD	675	500	550	500
Q02	Hedge/Member			USD	500	500	500	500
LIVE CATTLE 4 MTH SYN CAL SPREAD (Q04)								
Q04	Spec		Decrease	USD	675	500	550	500
Q04	Hedge/Member			USD	500	500	500	500
LIVE CATTLE 6 MTH SYN CAL SPREAD (Q06)								
Q06	Spec		Decrease	USD	675	500	550	500
Q06	Hedge/Member			USD	500	500	500	500
LIVE CATTLE FUTURES (LC)								
LC	Spec	Mnth 1	Decrease	USD	1,148	850	935	850
LC	Hedge/Member	Mnth 1		USD	850	850	850	850
LC	Spec	Mnths 2+		USD	1,100	1,000		
LC	Spec	Mnths 2+		USD	1,000	1,000		
LC	Spec	Mnths 2+	Decrease	USD	1,148	850	1,100	1,000
LC	Spec	Mnths 2+	Decrease	USD	1,148	850	935	850
LC	Hedge/Member	Mnths 2+		USD	1,000	1,000	1,000	1,000
LC	Hedge/Member	Mnths 2+	Decrease	USD	1,000	1,000	850	850
LC	Hedge/Member	Mnths 2+	Increase	USD	850	850	1,000	1,000
LC	Hedge/Member	Mnths 2+		USD	850	850	850	850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LUMBER110 FUTURES (LB)								
LB	Spec		Decrease	USD	2,400	1,600	1,760	1,600
LB	Hedge/Member			USD	1,600	1,600	1,600	1,600
MALAYSIAN CRUDE PALM OIL CAL SWAP (CPC)								
CPC	Spec		Decrease	USD	1,485	1,100	1,210	1,100
CPC	Hedge/Member			USD	1,100	1,100	1,100	1,100
MAR JUL SOYBEAN CALENDAR SPREAD (QX5)								
QX5	Spec		Decrease	USD	540	400	440	400
QX5	Hedge/Member			USD	400	400	400	400
MAR-DEC CORN SYNTHETIC COMBO (3CC)								
3CC	Spec		Decrease	USD	675	500	550	500
3CC	Hedge/Member			USD	500	500	500	500
MAR-JUL CORN SYNTHETIC COMBO (7CC)								
7CC	Spec		Decrease	USD	608	450	495	450
7CC	Hedge/Member			USD	450	450	450	450
MAR-JUL WHEAT SYNTHETIC COMBO (CW3)								
CW3	Spec		Decrease	USD	540	400	440	400
CW3	Hedge/Member			USD	400	400	400	400
MAR-NOV SOYBEAN SYNTHETIC COMBO (SC0)								
SC0	Spec		Decrease	USD	2,025	1,500	1,650	1,500
SC0	Hedge/Member			USD	1,500	1,500	1,500	1,500
MGEX-CBOT WHEAT SPRD SYN FUTURES (MCX)								
MCX	Spec		Decrease	USD	1,013	750	825	750
MCX	Hedge/Member			USD	750	750	750	750
MCX	Spec		Decrease	USD	1,013	750	825	750
MCX	Hedge/Member			USD	750	750	750	750
MGEX-KCBT WHEAT SPRD SYN FUTURES (MKW)								
MKW	Spec		Decrease	USD	1,283	950	1,045	950
MKW	Hedge/Member			USD	950	950	950	950
MKW	Spec		Decrease	USD	1,283	950	1,045	950
MKW	Hedge/Member			USD	950	950	950	950

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MILK FUTURES (DA)								
DA	Spec	Less than 14 days to expire	Decrease	USD	1,013	750	825	750
DA	Hedge/Member	Less than 14 days to expire		USD	750	750	750	750
DA	Spec	Month 1	Decrease	USD	2,025	1,500	1,650	1,500
DA	Hedge/Member	Month 1		USD	1,500	1,500	1,500	1,500
DA	Spec	Months 2-5	Decrease	USD	2,025	1,500	1,650	1,500
DA	Hedge/Member	Months 2-5		USD	1,500	1,500	1,500	1,500
DA	Spec	Months 6+	Decrease	USD	1,350	1,000	1,100	1,000
DA	Hedge/Member	Months 6+		USD	1,000	1,000	1,000	1,000
MINI-SIZED CORN FUTURES (YC)								
YC	Spec	All Months	Decrease	USD	405	300	330	300
YC	Hedge/Member	All Months		USD	300	300	300	300
MINI-SIZED KC HRW WHEAT FUTURES (MKC)								
MKC	Spec	All Months	Decrease	USD	375	300	330	300
MKC	Hedge/Member	All Months		USD	300	300	300	300
MINI-SIZED SOYBEANS FUTURES (YK)								
YK	Spec	All Months	Decrease	USD	810	600	660	600
YK	Hedge/Member	All Months		USD	600	600	600	600
MINI-SIZED WHEAT FUTURES (YW)								
YW	Spec	All Months	Decrease	USD	405	300	330	300
YW	Hedge/Member	All Months		USD	300	300	300	300
MLK MID FUTURES (JQ)								
JQ	Spec	Less than 14 days to expire	Decrease	USD	506	375	413	375
JQ	Hedge/Member	Less than 14 days to expire		USD	375	375	375	375
JQ	Spec	Month 1	Decrease	USD	1,013	750	825	750
JQ	Hedge/Member	Month 1		USD	750	750	750	750
JQ	Spec	Months 2-5	Decrease	USD	1,013	750	825	750
JQ	Hedge/Member	Months 2-5		USD	750	750	750	750
JQ	Spec	Months 6+	Decrease	USD	675	500	550	500
JQ	Hedge/Member	Months 6+		USD	500	500	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
N.E. IOWA CORN BASIS SWAP FUTURES (NEC)								
NEC	Spec	Old Crop	Decrease	USD	540	400	440	400
NEC	Hedge/Member	Old Crop		USD	400	400	400	400
NEC	Spec	New Crop	Decrease	USD	540	400	440	400
NEC	Hedge/Member	New Crop		USD	400	400	400	400
NEW CROP CORN SYNT CAL SP (PYC)								
PYC	Spec		Decrease	USD	68	50	55	50
PYC	Hedge/Member			USD	50	50	50	50
NEW CROP SOYBEAN SYNT CAL SP (ZSC)								
ZSC	Spec		Decrease	USD	675	500	550	500
ZSC	Hedge/Member			USD	500	500	500	500
NONFAT DRY MILK FUTURES (NF)								
NF	Spec	Month 1-2	Decrease	USD	2,903	2,150	2,365	2,150
NF	Hedge/Member	Month 1-2		USD	2,150	2,150	2,150	2,150
NF	Spec	Month 3+	Decrease	USD	2,903	2,150	2,365	2,150
NF	Hedge/Member	Month 3+		USD	2,150	2,150	2,150	2,150
NORTHWESTERN IOWA CORN BASIS SWAP (NWI)								
NWI	Spec	Old Crop	Decrease	USD	675	500	550	500
NWI	Hedge/Member	Old Crop		USD	500	500	500	500
NWI	Spec	New Crop	Decrease	USD	675	500	550	500
NWI	Hedge/Member	New Crop		USD	500	500	500	500
NOV JUL SOYBEAN SYNT CALENDAR SP (SX9)								
SX9	Spec		Decrease	USD	675	500	550	500
SX9	Hedge/Member			USD	500	500	500	500
NOV NOV SOYBEAN SYNT CAL SP (SCX)								
SCX	Spec		Decrease	USD	675	500	550	500
SCX	Hedge/Member			USD	500	500	500	500
NOV-MAR SOYBEAN SYNTHETIC COMBO (SC3)								
SC3	Spec		Decrease	USD	2,025	1,500	1,650	1,500
SC3	Hedge/Member			USD	1,500	1,500	1,500	1,500
OATS FUTURES (O)								
O	Spec		Decrease	USD	1,688	1,250	1,375	1,250
O	Hedge/Member			USD	1,250	1,250	1,250	1,250
OLD/NEW CROP WHEAT SYNT CAL S (CW6)								
CW6	Spec		Decrease	USD	135	100	110	100
CW6	Hedge/Member			USD	100	100	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ROUGH RICE FUTURES (14)								
14	Spec		Decrease	USD	1,350	1,000	1,100	1,000
14	Hedge/Member			USD	1,000	1,000	1,000	1,000
S&P GSCI ENHANCED ER SWAP FUT (RRE)								
RRE	Spec		Decrease	USD	3,000	2,000	2,200	2,000
RRE	Hedge/Member			USD	2,000	2,000	2,000	2,000
SEP-DEC SOYBEAN MEAL SYNT COMBO (SM5)								
SM5	Spec		Decrease	USD	1,688	1,250	1,375	1,250
SM5	Hedge/Member			USD	1,250	1,250	1,250	1,250
SEP-DEC SOYBEAN OIL SYNTHETIC COMBO (OC5)								
OC5	Spec		Decrease	USD	743	550	605	550
OC5	Hedge/Member			USD	550	550	550	550
SOUTHERN IOWA CORN BASIS SWAP (SIC)								
SIC	Spec	Old Crop	Decrease	USD	810	600	660	600
SIC	Hedge/Member	Old Crop		USD	600	600	600	600
SIC	Spec	New Crop	Decrease	USD	810	600	660	600
SIC	Hedge/Member	New Crop		USD	600	600	600	600
SOUTHERN MN CORN BASIS SWAP (SMN)								
SMN	Spec	Old Crop	Decrease	USD	810	600	660	600
SMN	Hedge/Member	Old Crop		USD	600	600	600	600
SMN	Spec	New Crop	Decrease	USD	810	600	660	600
SMN	Hedge/Member	New Crop		USD	600	600	600	600
SOY MEAL OLD/NEW CROP SYNT CAL SPRD (SM6)								
SM6	Spec		Decrease	USD	675	500	550	500
SM6	Hedge/Member			USD	500	500	500	500
SOYBEAN CALENDAR SWAP (SNS)								
SNS	Spec	Old Crop	Decrease	USD	4,590	3,400	3,740	3,400
SNS	Hedge/Member	Old Crop		USD	3,400	3,400	3,400	3,400
SNS	Spec	New Crop	Decrease	USD	4,590	3,400	3,740	3,400
SNS	Hedge/Member	New Crop		USD	3,400	3,400	3,400	3,400
SOYBEAN CRUSH COMBO (31)								
31	Spec	Old Crop	Decrease	USD	8,120	6,015	6,617	6,015
31	Hedge/Member	Old Crop		USD	6,015	6,015	6,015	6,015
31	Spec	New Crop	Decrease	USD	8,120	6,015	6,617	6,015
31	Hedge/Member	New Crop		USD	6,015	6,015	6,015	6,015

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SOYBEAN FUTURES (S)								
S	Spec	All Months	Decrease	USD	4,050	3,000	3,300	3,000
S	Hedge/Member	All Months		USD	3,000	3,000	3,000	3,000
SOYBEAN MAY-NOV SYNT COMBO (C7S)								
C7S	Spec		Decrease	USD	675	500	550	500
C7S	Hedge/Member			USD	500	500	500	500
SOYBEAN MEAL FUTURES (06)								
06	Spec	Old Crop	Decrease	USD	2,430	1,800	1,980	1,800
06	Hedge/Member	Old Crop		USD	1,800	1,800	1,800	1,800
06	Spec	New Crop	Decrease	USD	2,430	1,800	1,980	1,800
06	Hedge/Member	New Crop		USD	1,800	1,800	1,800	1,800
SOYBEAN OIL FUTURES (07)								
07	Spec	Old Crop	Decrease	USD	1,553	1,150	1,265	1,150
07	Hedge/Member	Old Crop		USD	1,150	1,150	1,150	1,150
07	Spec	New Crop	Decrease	USD	1,553	1,150	1,265	1,150
07	Hedge/Member	New Crop		USD	1,150	1,150	1,150	1,150
SOYBEAN OIL NEW CROP SYNT CAL SPRD (COY)								
COY	Spec		Decrease	USD	101	75	83	75
COY	Hedge/Member			USD	75	75	75	75
SOYBEAN OIL OLD/NEW CROP SYNT SPRD (CO6)								
CO6	Spec		Decrease	USD	101	75	83	75
CO6	Hedge/Member			USD	75	75	75	75
SOYBEAN OLD/NEW CROP SYNT CAL SP (SC5)								
SC5	Spec		Decrease	USD	675	500	550	500
SC5	Hedge/Member			USD	500	500	500	500
SOYBEAN/CORN SYNTHETIC FUTURES (CSI)								
CSI	Spec		Decrease	USD	2,025	1,500	1,650	1,500
CSI	Hedge/Member			USD	1,500	1,500	1,500	1,500
SOYMEAL NEW CROP SYNT CAL SPRD (MYC)								
MYC	Spec		Decrease	USD	270	200	220	200
MYC	Hedge/Member			USD	200	200	200	200
US DENOMINATED CRUDE PALM OIL FUT (CPO)								
CPO	Spec		Decrease	USD	1,350	1,000	1,100	1,000
CPO	Hedge/Member			USD	1,000	1,000	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WHEAT CALENDAR SWAP (WCS)								
WCS	Spec		Decrease	USD	3,240	2,400	2,640	2,400
WCS	Hedge/Member			USD	2,400	2,400	2,400	2,400
WCS	Spec		Decrease	USD	3,240	2,400	2,640	2,400
WCS	Hedge/Member			USD	2,400	2,400	2,400	2,400
WHEAT FUTURES (W)								
W	Spec	All Months	Decrease	USD	2,025	1,500	1,650	1,500
W	Hedge/Member	All Months		USD	1,500	1,500	1,500	1,500
WHEAT NEW CROP SYNT CAL (WZC)								
WZC	Spec		Decrease	USD	135	100	110	100
WZC	Hedge/Member			USD	100	100	100	100

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								
BESPOKE INDEX FUTURES #1 (K06)								
K06	Spec		Decrease	USD	5,000	4,000	4,400	4,000
K06	Hedge/Member			USD	4,000	4,000	4,000	4,000
BESPOKE INDEX FUTURES #2 (K07)								
K07	Spec		Decrease	USD	4,375	3,500	3,850	3,500
K07	Hedge/Member			USD	3,500	3,500	3,500	3,500
BESPOKE INDEX FUTURES #3 (K08)								
K08	Spec		Decrease	USD	4,375	3,500	3,850	3,500
K08	Hedge/Member			USD	3,500	3,500	3,500	3,500
DJ US REAL ESTATE BTIC (REX)								
REX	Spec		Decrease	USD	1,563	1,250	1,375	1,250
REX	Hedge/Member			USD	1,250	1,250	1,250	1,250
DJ US REAL ESTATE INDEX (JR)								
JR	Spec		Decrease	USD	1,563	1,250	1,375	1,250
JR	Hedge/Member			USD	1,250	1,250	1,250	1,250
DJ US REAL ESTATE SYNTHEIC (DJR)								
DJR	Spec		Decrease	USD	1,563	1,250	1,375	1,250
DJR	Hedge/Member			USD	1,250	1,250	1,250	1,250
P3 TRAKRS FUTURES (P3)								
P3	Spec		Decrease	USD	4	3	3	3
P3	Hedge/Member			USD	3	3	3	3
PIMCO TRAKRS FUTURES (PST)								
PST	Spec		Decrease	USD	4	3	3	3
PST	Hedge/Member			USD	3	3	3	3

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

ETHANOL - Outright Rates

DENATURED FUEL ETHANOL FWD MTH FUT (71)

71	Spec	Mth 1	Decrease	USD	2,835	2,100	2,310	2,100
71	Hedge/Member	Mth 1		USD	2,100	2,100	2,100	2,100
71	Spec	Mth 2+	Decrease	USD	2,565	1,900	2,090	1,900
71	Hedge/Member	Mth 2+		USD	1,900	1,900	1,900	1,900

ETHANOL FUTURES (EH)

EH	Spec	Month 1	Decrease	USD	8,370	6,200	6,820	6,200
EH	Hedge/Member	Month 1		USD	6,200	6,200	6,200	6,200
EH	Spec	Month 2	Decrease	USD	4,725	3,500	3,850	3,500
EH	Hedge/Member	Month 2		USD	3,500	3,500	3,500	3,500
EH	Spec	Month 3+	Decrease	USD	3,375	2,500	2,750	2,500
EH	Hedge/Member	Month 3+		USD	2,500	2,500	2,500	2,500

SYNTHETIC CASH ETHANOL (76)

76	Spec		Decrease	USD	3,375	2,500	2,750	2,500
76	Hedge/Member			USD	2,500	2,500	2,500	2,500

INTEREST RATES - Outright Rates

CME BARCLAYS CAPITAL U.S. AGGREGATE (LBA)

LBA	Spec		Decrease	USD	2,700	2,000	2,200	2,000
LBA	Hedge/Member			USD	2,000	2,000	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REAL ESTATE - Outright Rates								
APARTMENTS COMMERCIAL REAL ESTATE (CEA)								
CEA	Spec		Decrease	USD	675	500	550	500
CEA	Hedge/Member			USD	500	500	500	500
DESERT MOUNTAIN WEST INDEX FUTURES (CED)								
CED	Spec		Decrease	USD	675	500	550	500
CED	Hedge/Member			USD	500	500	500	500
MID-ATLANTIC SOUTH INDEX FUTURES (CES)								
CES	Spec		Decrease	USD	675	500	550	500
CES	Hedge/Member			USD	500	500	500	500
MIDWEST INDEX FUTURES (CEM)								
CEM	Spec		Decrease	USD	675	500	550	500
CEM	Hedge/Member			USD	500	500	500	500
NAT COMPOSIT COMMERCIAL R ESTATE (CEC)								
CEC	Spec		Decrease	USD	675	500	550	500
CEC	Hedge/Member			USD	500	500	500	500
NORTHEAST COMMERCIAL REAL ESTATE (CEN)								
CEN	Spec		Decrease	USD	675	500	550	500
CEN	Hedge/Member			USD	500	500	500	500
OFFICE COMMERCIAL REAL ESTATE (CEO)								
CEO	Spec		Decrease	USD	675	500	550	500
CEO	Hedge/Member			USD	500	500	500	500
PACIFIC WEST COMMERCIAL REAL ESTATE (CEW)								
CEW	Spec		Decrease	USD	675	500	550	500
CEW	Hedge/Member			USD	500	500	500	500
RETAIL COMMERCIAL REAL ESTATE (CEL)								
CEL	Spec		Decrease	USD	675	500	550	500
CEL	Hedge/Member			USD	500	500	500	500
WAREHOUSE COMMERCIAL REAL ESTATE (CEE)								
CEE	Spec		Decrease	USD	675	500	550	500
CEE	Hedge/Member			USD	500	500	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
VARIANCE FUTURES - Outright Rates								
ASSI DOLLAR U.S. DOLLAR QRT VAR (VAQ)								
VAQ	Spec		Decrease	USD	31	23	26	23
VAQ	Hedge/Member			USD	23	23	23	23
VAQ	Spec		Decrease	USD	45	33	36	33
VAQ	Hedge/Member			USD	33	33	33	33
VAQ	Spec		Decrease	USD	37	27	30	27
VAQ	Hedge/Member			USD	27	27	27	27
VAQ	Spec		Decrease	USD	31	23	25	23
VAQ	Hedge/Member			USD	23	23	23	23
AUD SEMI VARIANCE FUTURE (VAS)								
VAS	Spec		Decrease	USD	16	12	13	12
VAS	Hedge/Member			USD	12	12	12	12
VAS	Spec		Decrease	USD	41	30	33	30
VAS	Hedge/Member			USD	30	30	30	30
BRENT CRUDE OIL QUARTERLY VARIANCE (VBQ)								
VBQ	Spec		Decrease	USD	88	65	72	65
VBQ	Hedge/Member			USD	65	65	65	65
VBQ	Spec		Decrease	USD	91	67	74	67
VBQ	Hedge/Member			USD	67	67	67	67
VBQ	Spec		Decrease	USD	137	101	111	101
VBQ	Hedge/Member			USD	101	101	101	101
VBQ	Spec		Decrease	USD	156	115	127	115
VBQ	Hedge/Member			USD	115	115	115	115
BRENT CRUDE OIL SEMI ANNUAL VAR (VBS)								
VBS	Spec		Decrease	USD	44	32	36	32
VBS	Hedge/Member			USD	32	32	32	32
VBS	Spec		Decrease	USD	102	76	83	76
VBS	Hedge/Member			USD	76	76	76	76
CRUDE OIL QUARTERLY VARIANCE (VLR)								
VLR	Spec		Decrease	USD	80	59	65	59
VLR	Hedge/Member			USD	59	59	59	59
VLR	Spec		Decrease	USD	114	84	93	84
VLR	Hedge/Member			USD	84	84	84	84
VLR	Spec		Decrease	USD	281	208	229	208
VLR	Hedge/Member			USD	208	208	208	208
VLR	Spec		Decrease	USD	228	169	186	169
VLR	Hedge/Member			USD	169	169	169	169

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CRUDE OIL SEMI ANNUAL VARIANCE (VLS)								
VLS	Spec		Decrease	USD	40	29	32	29
VLS	Hedge/Member			USD	29	29	29	29
VLS	Spec		Decrease	USD	141	105	115	105
VLS	Hedge/Member			USD	105	105	105	105
EURO U.S. DOLLAR QUARTERLY VARIANCE (VEQ)								
VEQ	Spec		Decrease	USD	12	9	9	9
VEQ	Hedge/Member			USD	9	9	9	9
VEQ	Spec		Decrease	USD	27	20	22	20
VEQ	Hedge/Member			USD	20	20	20	20
VEQ	Spec		Decrease	USD	17	13	14	13
VEQ	Hedge/Member			USD	13	13	13	13
VEQ	Spec		Decrease	USD	14	10	11	10
VEQ	Hedge/Member			USD	10	10	10	10
EURO U.S. DOLLAR SEMI ANNUAL VAR (VES)								
VES	Spec		Decrease	USD	6	4	5	4
VES	Hedge/Member			USD	4	4	4	4
VES	Spec		Decrease	USD	21	16	17	16
VES	Hedge/Member			USD	16	16	16	16
GBP QUARTERLY VARIANCE FUTURE (VPQ)								
VPQ	Spec		Decrease	USD	6	4	4	4
VPQ	Hedge/Member			USD	4	4	4	4
VPQ	Spec		Decrease	USD	16	12	13	12
VPQ	Hedge/Member			USD	12	12	12	12
VPQ	Spec		Decrease	USD	11	8	9	8
VPQ	Hedge/Member			USD	8	8	8	8
VPQ	Spec		Decrease	USD	11	8	9	8
VPQ	Hedge/Member			USD	8	8	8	8
GBP SEMI ANNUAL VARIANCE FUTURE (VPS)								
VPS	Spec		Decrease	USD	3	2	2	2
VPS	Hedge/Member			USD	2	2	2	2
VPS	Spec		Decrease	USD	13	10	11	10
VPS	Hedge/Member			USD	10	10	10	10

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GOLD QUARTERLY VARIANCE (VGQ)								
VGQ	Spec		Decrease	USD	228	169	186	169
VGQ	Hedge/Member			USD	169	169	169	169
VGQ	Spec		Decrease	USD	233	173	190	173
VGQ	Hedge/Member			USD	173	173	173	173
VGQ	Spec		Decrease	USD	182	135	149	135
VGQ	Hedge/Member			USD	135	135	135	135
VGQ	Spec		Decrease	USD	119	88	97	88
VGQ	Hedge/Member			USD	88	88	88	88
GOLD SEMI-ANNUAL VARIANCE (VGS)								
VGS	Spec		Decrease	USD	111	82	91	82
VGS	Hedge/Member			USD	82	82	82	82
VGS	Spec		Decrease	USD	186	138	152	138
VGS	Hedge/Member			USD	138	138	138	138
JPY QUARTERLY VARIANCE FUTURE (VJQ)								
VJQ	Spec		Decrease	USD	49	37	40	37
VJQ	Hedge/Member			USD	37	37	37	37
VJQ	Spec		Decrease	USD	41	30	33	30
VJQ	Hedge/Member			USD	30	30	30	30
VJQ	Spec		Decrease	USD	32	24	26	24
VJQ	Hedge/Member			USD	24	24	24	24
VJQ	Spec		Decrease	USD	37	28	31	28
VJQ	Hedge/Member			USD	28	28	28	28
JPY SEMI ANNUAL VARIANCE FUTURE (VJS)								
VJS	Spec		Decrease	USD	24	18	20	18
VJS	Hedge/Member			USD	18	18	18	18
VJS	Spec		Decrease	USD	37	27	30	27
VJS	Hedge/Member			USD	27	27	27	27
NATURAL GAS QUARTERLY VARIANCE (VNQ)								
VNQ	Spec		Decrease	USD	189	140	154	140
VNQ	Hedge/Member			USD	140	140	140	140
VNQ	Spec		Decrease	USD	1,455	1,078	1,186	1,078
VNQ	Hedge/Member			USD	1,078	1,078	1,078	1,078
VNQ	Spec		Decrease	USD	144	107	117	107
VNQ	Hedge/Member			USD	107	107	107	107
VNQ	Spec		Decrease	USD	125	93	102	93
VNQ	Hedge/Member			USD	93	93	93	93

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS SEMI ANNUAL VARIANCE (VNS)								
VNS	Spec		Decrease	USD	94	70	77	70
VNS	Hedge/Member			USD	70	70	70	70
VNS	Spec		Decrease	USD	741	549	604	549
VNS	Hedge/Member			USD	549	549	549	549
SILVER QUARTERLY VARIANCE FUTURES (VSQ)								
VSQ	Spec		Decrease	USD	375	278	306	278
VSQ	Hedge/Member			USD	278	278	278	278
VSQ	Spec		Decrease	USD	627	465	511	465
VSQ	Hedge/Member			USD	465	465	465	465
VSQ	Spec		Decrease	USD	198	147	162	147
VSQ	Hedge/Member			USD	147	147	147	147
VSQ	Spec		Decrease	USD	257	191	210	191
VSQ	Hedge/Member			USD	191	191	191	191
SILVER SEMI-ANNUAL VARIANCE (VSS)								
VSS	Spec		Decrease	USD	186	138	152	138
VSS	Hedge/Member			USD	138	138	138	138
VSS	Spec		Decrease	USD	394	292	321	292
VSS	Hedge/Member			USD	292	292	292	292

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

2F BANKSTOWN SYD HDD FUTURE (2F)

2F	Spec		Decrease	USD	8%	6%	7%	6%
2F	Hedge/Member			USD	6%	6%	6%	6%

3F BRISBANE AERO HDD FUTURE (3F)

3F	Spec		Decrease	USD	18%	13%	14%	13%
3F	Hedge/Member			USD	13%	13%	13%	13%

4F MELBOURNE REGIONAL HDD FUTURE (4F)

4F	Spec		Decrease	USD	8%	6%	7%	6%
4F	Hedge/Member			USD	6%	6%	6%	6%

6T BANKSTOWN SYD CDD FUTURES (6T)

6T	Spec		Decrease	USD	12%	9%	10%	9%
6T	Hedge/Member			USD	9%	9%	9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
7T BRISBANE AERO CDD FUTURE (7T)								
7T	Spec		Decrease	USD	8%	6%	7%	6%
7T	Hedge/Member			USD	6%	6%	6%	6%
8T MELBOURNE REGIONAL CDD FUTURES (8T)								
8T	Spec		Decrease	USD	18%	13%	14%	13%
8T	Hedge/Member			USD	13%	13%	13%	13%
AMSTERDAM COOLING SEASONAL STRIP FU (G2J)								
G2J	Spec		Decrease	EUR	2%	2%	2%	2%
G2J	Hedge/Member			EUR	2%	2%	2%	2%
AMSTERDAM COOLING SEASONAL STRIP FU (G2K)								
G2K	Spec		Decrease	EUR	2%	2%	2%	2%
G2K	Hedge/Member			EUR	2%	2%	2%	2%
AMSTERDAM COOLING SEASONAL STRIP FU (G2M)								
G2M	Spec		Decrease	EUR	2%	2%	2%	2%
G2M	Hedge/Member			EUR	2%	2%	2%	2%
AMSTERDAM COOLING SEASONAL STRIP FU (G2N)								
G2N	Spec		Decrease	EUR	2%	2%	2%	2%
G2N	Hedge/Member			EUR	2%	2%	2%	2%
AMSTERDAM COOLING SEASONAL STRIP FU (G2Q)								
G2Q	Spec		Decrease	EUR	2%	2%	2%	2%
G2Q	Hedge/Member			EUR	2%	2%	2%	2%
AMSTERDAM COOLING SEASONAL STRIP FU (G2U)								
G2U	Spec		Decrease	EUR	2%	2%	2%	2%
G2U	Hedge/Member			EUR	2%	2%	2%	2%
AMSTERDAM HDD MONTHLY FUTURES (D2)								
D2	Spec		Decrease	EUR	8%	6%	6%	6%
D2	Hedge/Member			EUR	6%	6%	6%	6%
AMSTERDAM HEATING SEASONAL STRIP FU (D2F)								
D2F	Spec		Decrease	EUR	5%	4%	4%	4%
D2F	Hedge/Member			EUR	4%	4%	4%	4%
AMSTERDAM HEATING SEASONAL STRIP FU (D2G)								
D2G	Spec		Decrease	EUR	5%	4%	4%	4%
D2G	Hedge/Member			EUR	4%	4%	4%	4%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AMSTERDAM HEATING SEASONAL STRIP FU (D2H)								
D2H	Spec		Decrease	EUR	5%	4%	4%	4%
D2H	Hedge/Member			EUR	4%	4%	4%	4%
AMSTERDAM HEATING SEASONAL STRIP FU (D2V)								
D2V	Spec		Decrease	EUR	5%	4%	4%	4%
D2V	Hedge/Member			EUR	4%	4%	4%	4%
AMSTERDAM HEATING SEASONAL STRIP FU (D2X)								
D2X	Spec		Decrease	EUR	5%	4%	4%	4%
D2X	Hedge/Member			EUR	4%	4%	4%	4%
AMSTERDAM HEATING SEASONAL STRIP FU (D2Z)								
D2Z	Spec		Decrease	EUR	5%	4%	4%	4%
D2Z	Hedge/Member			EUR	4%	4%	4%	4%
AMSTERDAM MONTHLY CDD FUTURES (G2)								
G2	Spec		Decrease	EUR	7%	5%	6%	5%
G2	Hedge/Member			EUR	5%	5%	5%	5%
ATLANTA COOLING SEASONAL STRIP FUTU (K1J)								
K1J	Spec		Decrease	USD	6%	5%	5%	5%
K1J	Hedge/Member			USD	5%	5%	5%	5%
ATLANTA COOLING SEASONAL STRIP FUTU (K1K)								
K1K	Spec		Decrease	USD	6%	5%	5%	5%
K1K	Hedge/Member			USD	5%	5%	5%	5%
ATLANTA COOLING SEASONAL STRIP FUTU (K1M)								
K1M	Spec		Decrease	USD	6%	5%	5%	5%
K1M	Hedge/Member			USD	5%	5%	5%	5%
ATLANTA COOLING SEASONAL STRIP FUTU (K1N)								
K1N	Spec		Decrease	USD	6%	5%	5%	5%
K1N	Hedge/Member			USD	5%	5%	5%	5%
ATLANTA COOLING SEASONAL STRIP FUTU (K1Q)								
K1Q	Spec		Decrease	USD	6%	5%	5%	5%
K1Q	Hedge/Member			USD	5%	5%	5%	5%
ATLANTA COOLING SEASONAL STRIP FUTU (K1U)								
K1U	Spec		Decrease	USD	6%	5%	5%	5%
K1U	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ATLANTA HDD FUTURE (H1)								
H1	Spec		Decrease	USD	16%	12%	13%	12%
H1	Hedge/Member			USD	12%	12%	12%	12%
ATLANTA HEATING SEASONAL STRIP FUTU (H1F)								
H1F	Spec		Decrease	USD	7%	5%	5%	5%
H1F	Hedge/Member			USD	5%	5%	5%	5%
ATLANTA HEATING SEASONAL STRIP FUTU (H1G)								
H1G	Spec		Decrease	USD	7%	5%	5%	5%
H1G	Hedge/Member			USD	5%	5%	5%	5%
ATLANTA HEATING SEASONAL STRIP FUTU (H1H)								
H1H	Spec		Decrease	USD	7%	5%	5%	5%
H1H	Hedge/Member			USD	5%	5%	5%	5%
ATLANTA HEATING SEASONAL STRIP FUTU (H1V)								
H1V	Spec		Decrease	USD	7%	5%	5%	5%
H1V	Hedge/Member			USD	5%	5%	5%	5%
ATLANTA HEATING SEASONAL STRIP FUTU (H1X)								
H1X	Spec		Decrease	USD	7%	5%	5%	5%
H1X	Hedge/Member			USD	5%	5%	5%	5%
ATLANTA HEATING SEASONAL STRIP FUTU (H1Z)								
H1Z	Spec		Decrease	USD	7%	5%	5%	5%
H1Z	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ATLANTA WEEKLY AVG TEMP FUTURE (WH1)

WH1	Spec	Greater than 10 days to expiration	Decrease	USD	675	500	550	500
WH1	Hedge/Member	Greater than 10 days to expiration		USD	500	500	500	500
WH1	Spec	7-9 days to expiration	Decrease	USD	540	400	440	400
WH1	Hedge/Member	7-9 days to expiration		USD	400	400	400	400
WH1	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WH1	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WH1	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WH1	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200

ATLANTIC HURRICANE (HAA)

HAA	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HAA	Hedge/Member			USD	200,000	200,000	200,000	200,000

ATLANTIC HURRICANE (HAM)

HAM	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HAM	Hedge/Member			USD	200,000	200,000	200,000	200,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BALT/WASH WEEKLY AVG TEMP FUTURES (WHV)								
WHV	Spec	Greater than 10 days to expiration	Decrease	USD	810	600	660	600
WHV	Hedge/Member	Greater than 10 days to expiration		USD	600	600	600	600
WHV	Spec	7-9 days to expiration	Decrease	USD	675	500	550	500
WHV	Hedge/Member	7-9 days to expiration		USD	500	500	500	500
WHV	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WHV	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WHV	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WHV	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
BALTIMORE COOLING SEASONAL STRIP FU (KVJ)								
KVJ	Spec		Decrease	USD	7%	5%	5%	5%
KVJ	Hedge/Member			USD	5%	5%	5%	5%
BALTIMORE COOLING SEASONAL STRIP FU (KVK)								
KVK	Spec		Decrease	USD	7%	5%	5%	5%
KVK	Hedge/Member			USD	5%	5%	5%	5%
BALTIMORE COOLING SEASONAL STRIP FU (KVM)								
KVM	Spec		Decrease	USD	7%	5%	5%	5%
KVM	Hedge/Member			USD	5%	5%	5%	5%
BALTIMORE COOLING SEASONAL STRIP FU (KVN)								
KVN	Spec		Decrease	USD	7%	5%	5%	5%
KVN	Hedge/Member			USD	5%	5%	5%	5%
BALTIMORE COOLING SEASONAL STRIP FU (KVQ)								
KVQ	Spec		Decrease	USD	7%	5%	5%	5%
KVQ	Hedge/Member			USD	5%	5%	5%	5%
BALTIMORE COOLING SEASONAL STRIP FU (KVU)								
KVU	Spec		Decrease	USD	7%	5%	5%	5%
KVU	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BALTIMORE HEATING SEASONAL STRIP FU (HVF)								
HVF	Spec		Decrease	USD	3%	3%	3%	3%
HVF	Hedge/Member			USD	3%	3%	3%	3%
BALTIMORE HEATING SEASONAL STRIP FU (HVG)								
HVG	Spec		Decrease	USD	3%	3%	3%	3%
HVG	Hedge/Member			USD	3%	3%	3%	3%
BALTIMORE HEATING SEASONAL STRIP FU (HVH)								
HVH	Spec		Decrease	USD	3%	3%	3%	3%
HVH	Hedge/Member			USD	3%	3%	3%	3%
BALTIMORE HEATING SEASONAL STRIP FU (HVV)								
HVV	Spec		Decrease	USD	3%	3%	3%	3%
HVV	Hedge/Member			USD	3%	3%	3%	3%
BALTIMORE HEATING SEASONAL STRIP FU (HVX)								
HVX	Spec		Decrease	USD	3%	3%	3%	3%
HVX	Hedge/Member			USD	3%	3%	3%	3%
BALTIMORE HEATING SEASONAL STRIP FU (HVZ)								
HVZ	Spec		Decrease	USD	3%	3%	3%	3%
HVZ	Hedge/Member			USD	3%	3%	3%	3%
BALTIMORE MONTHLY HDD FUTURES (HV)								
HV	Spec		Decrease	USD	9%	7%	8%	7%
HV	Hedge/Member			USD	7%	7%	7%	7%
BALTIMORE-WASH MNTHLY SNWFL FUT (SZ)								
SZ	Spec		Decrease	USD	34%	25%	28%	25%
SZ	Hedge/Member			USD	25%	25%	25%	25%
BALTIMORE-WASH MON SNOWFALL BIN FUT (AZ)								
AZ	Spec		Decrease	USD	270	200	220	200
AZ	Hedge/Member			USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BALTIMORE-WASH SEASNL SNOWFALL FUT (SZ2)								
SZ2	Spec		Decrease	USD	34%	25%	28%	25%
SZ2	Hedge/Member			USD	25%	25%	25%	25%
BALTIMORE-WASH SEASNL SNOWFALL FUT (SZF)								
SZF	Spec		Decrease	USD	34%	25%	28%	25%
SZF	Hedge/Member			USD	25%	25%	25%	25%
BALTIMORE-WASH SEASNL SNOWFALL FUT (SZG)								
SZG	Spec		Decrease	USD	34%	25%	28%	25%
SZG	Hedge/Member			USD	25%	25%	25%	25%
BALTIMORE-WASH SEASNL SNOWFALL FUT (SZX)								
SZX	Spec		Decrease	USD	34%	25%	28%	25%
SZX	Hedge/Member			USD	25%	25%	25%	25%
BALTIMORE-WASH SEASNL SNOWFALL FUT (SZZ)								
SZZ	Spec		Decrease	USD	34%	25%	28%	25%
SZZ	Hedge/Member			USD	25%	25%	25%	25%
BALTIMORE-WASH SESNL SNWFL BIN FUT (AZ8)								
AZ8	Spec		Decrease	USD	270	200	220	200
AZ8	Hedge/Member			USD	200	200	200	200
BALTIMORE-WASH SESNL SNWFL BIN FUT (AZF)								
AZF	Spec		Decrease	USD	270	200	220	200
AZF	Hedge/Member			USD	200	200	200	200
BALTIMORE-WASH SESNL SNWFL BIN FUT (AZG)								
AZG	Spec		Decrease	USD	270	200	220	200
AZG	Hedge/Member			USD	200	200	200	200
BALTIMORE-WASH SESNL SNWFL BIN FUT (AZX)								
AZX	Spec		Decrease	USD	270	200	220	200
AZX	Hedge/Member			USD	200	200	200	200
BALTIMORE-WASH SESNL SNWFL BIN FUT (AZZ)								
AZZ	Spec		Decrease	USD	270	200	220	200
AZZ	Hedge/Member			USD	200	200	200	200
BANKSTOWN COOLING SEASONAL ST FUT (6TF)								
6TF	Spec		Decrease	USD	12%	9%	10%	9%
6TF	Hedge/Member			USD	9%	9%	9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BANKSTOWN COOLING SEASONAL ST FUT (6TG)								
6TG	Spec		Decrease	USD	12%	9%	10%	9%
6TG	Hedge/Member			USD	9%	9%	9%	9%
BANKSTOWN COOLING SEASONAL ST FUT (6TH)								
6TH	Spec		Decrease	USD	12%	9%	10%	9%
6TH	Hedge/Member			USD	9%	9%	9%	9%
BANKSTOWN COOLING SEASONAL ST FUT (6TV)								
6TV	Spec		Decrease	USD	12%	9%	10%	9%
6TV	Hedge/Member			USD	9%	9%	9%	9%
BANKSTOWN COOLING SEASONAL ST FUT (6TX)								
6TX	Spec		Decrease	USD	12%	9%	10%	9%
6TX	Hedge/Member			USD	9%	9%	9%	9%
BANKSTOWN COOLING SEASONAL ST FUT (6TZ)								
6TZ	Spec		Decrease	USD	12%	9%	10%	9%
6TZ	Hedge/Member			USD	9%	9%	9%	9%
BANKSTOWN HEATING SEASONAL ST FUT (2FJ)								
2FJ	Spec		Decrease	USD	8%	6%	7%	6%
2FJ	Hedge/Member			USD	6%	6%	6%	6%
BANKSTOWN HEATING SEASONAL ST FUT (2FK)								
2FK	Spec		Decrease	USD	8%	6%	7%	6%
2FK	Hedge/Member			USD	6%	6%	6%	6%
BANKSTOWN HEATING SEASONAL ST FUT (2FM)								
2FM	Spec		Decrease	USD	8%	6%	7%	6%
2FM	Hedge/Member			USD	6%	6%	6%	6%
BANKSTOWN HEATING SEASONAL ST FUT (2FN)								
2FN	Spec		Decrease	USD	8%	6%	7%	6%
2FN	Hedge/Member			USD	6%	6%	6%	6%
BANKSTOWN HEATING SEASONAL ST FUT (2FQ)								
2FQ	Spec		Decrease	USD	8%	6%	7%	6%
2FQ	Hedge/Member			USD	6%	6%	6%	6%
BANKSTOWN HEATING SEASONAL ST FUT (2FU)								
2FU	Spec		Decrease	USD	8%	6%	7%	6%
2FU	Hedge/Member			USD	6%	6%	6%	6%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BARCELONA CDD MONTHLY FUTURES (G8)								
G8	Spec		Decrease	EUR	4%	3%	4%	3%
G8	Hedge/Member			EUR	3%	3%	3%	3%
BARCELONA COOLING SEASONAL STRIP FU (G8J)								
G8J	Spec		Decrease	EUR	2%	1%	1%	1%
G8J	Hedge/Member			EUR	1%	1%	1%	1%
BARCELONA COOLING SEASONAL STRIP FU (G8K)								
G8K	Spec		Decrease	EUR	2%	1%	1%	1%
G8K	Hedge/Member			EUR	1%	1%	1%	1%
BARCELONA COOLING SEASONAL STRIP FU (G8M)								
G8M	Spec		Decrease	EUR	2%	1%	1%	1%
G8M	Hedge/Member			EUR	1%	1%	1%	1%
BARCELONA COOLING SEASONAL STRIP FU (G8N)								
G8N	Spec		Decrease	EUR	2%	1%	1%	1%
G8N	Hedge/Member			EUR	1%	1%	1%	1%
BARCELONA COOLING SEASONAL STRIP FU (G8Q)								
G8Q	Spec		Decrease	EUR	2%	1%	1%	1%
G8Q	Hedge/Member			EUR	1%	1%	1%	1%
BARCELONA COOLING SEASONAL STRIP FU (G8U)								
G8U	Spec		Decrease	EUR	2%	1%	1%	1%
G8U	Hedge/Member			EUR	1%	1%	1%	1%
BARCELONA HEATING SEASONAL STRIP FU (D8F)								
D8F	Spec		Decrease	EUR	4%	3%	4%	3%
D8F	Hedge/Member			EUR	3%	3%	3%	3%
BARCELONA HEATING SEASONAL STRIP FU (D8G)								
D8G	Spec		Decrease	EUR	4%	3%	4%	3%
D8G	Hedge/Member			EUR	3%	3%	3%	3%
BARCELONA HEATING SEASONAL STRIP FU (D8H)								
D8H	Spec		Decrease	EUR	4%	3%	4%	3%
D8H	Hedge/Member			EUR	3%	3%	3%	3%
BARCELONA HEATING SEASONAL STRIP FU (D8V)								
D8V	Spec		Decrease	EUR	4%	3%	4%	3%
D8V	Hedge/Member			EUR	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BARCELONA HEATING SEASONAL STRIP FU (D8X)								
D8X	Spec		Decrease	EUR	4%	3%	4%	3%
D8X	Hedge/Member			EUR	3%	3%	3%	3%
BARCELONA HEATING SEASONAL STRIP FU (D8Z)								
D8Z	Spec		Decrease	EUR	4%	3%	4%	3%
D8Z	Hedge/Member			EUR	3%	3%	3%	3%
BARCELONA MONTHLY HDD FUTURES (D8)								
D8	Spec		Decrease	EUR	7%	5%	5%	5%
D8	Hedge/Member			EUR	5%	5%	5%	5%
BERLIN COOLING SEASONAL STRIP FUTUR (G3J)								
G3J	Spec		Decrease	EUR	2%	2%	2%	2%
G3J	Hedge/Member			EUR	2%	2%	2%	2%
BERLIN COOLING SEASONAL STRIP FUTUR (G3K)								
G3K	Spec		Decrease	EUR	2%	2%	2%	2%
G3K	Hedge/Member			EUR	2%	2%	2%	2%
BERLIN COOLING SEASONAL STRIP FUTUR (G3M)								
G3M	Spec		Decrease	EUR	2%	2%	2%	2%
G3M	Hedge/Member			EUR	2%	2%	2%	2%
BERLIN COOLING SEASONAL STRIP FUTUR (G3N)								
G3N	Spec		Decrease	EUR	2%	2%	2%	2%
G3N	Hedge/Member			EUR	2%	2%	2%	2%
BERLIN COOLING SEASONAL STRIP FUTUR (G3Q)								
G3Q	Spec		Decrease	EUR	2%	2%	2%	2%
G3Q	Hedge/Member			EUR	2%	2%	2%	2%
BERLIN COOLING SEASONAL STRIP FUTUR (G3U)								
G3U	Spec		Decrease	EUR	2%	2%	2%	2%
G3U	Hedge/Member			EUR	2%	2%	2%	2%
BERLIN HDD MONTHLY FUTURES (D3)								
D3	Spec		Decrease	EUR	11%	8%	9%	8%
D3	Hedge/Member			EUR	8%	8%	8%	8%
BERLIN HEATING SEASONAL STRIP FUTUR (D3F)								
D3F	Spec		Decrease	EUR	5%	3%	4%	3%
D3F	Hedge/Member			EUR	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BERLIN HEATING SEASONAL STRIP FUTUR (D3G)								
D3G	Spec		Decrease	EUR	5%	3%	4%	3%
D3G	Hedge/Member			EUR	3%	3%	3%	3%
BERLIN HEATING SEASONAL STRIP FUTUR (D3H)								
D3H	Spec		Decrease	EUR	5%	3%	4%	3%
D3H	Hedge/Member			EUR	3%	3%	3%	3%
BERLIN HEATING SEASONAL STRIP FUTUR (D3V)								
D3V	Spec		Decrease	EUR	5%	3%	4%	3%
D3V	Hedge/Member			EUR	3%	3%	3%	3%
BERLIN HEATING SEASONAL STRIP FUTUR (D3X)								
D3X	Spec		Decrease	EUR	5%	3%	4%	3%
D3X	Hedge/Member			EUR	3%	3%	3%	3%
BERLIN HEATING SEASONAL STRIP FUTUR (D3Z)								
D3Z	Spec		Decrease	EUR	5%	3%	4%	3%
D3Z	Hedge/Member			EUR	3%	3%	3%	3%
BERLIN MONTHLY CDD FUTURES (G3)								
G3	Spec		Decrease	EUR	7%	5%	6%	5%
G3	Hedge/Member			EUR	5%	5%	5%	5%
BINARY HURR ANDREA EASTERN U.S. (1X2)								
1X2	Spec		Decrease	USD	270	200	220	200
1X2	Hedge/Member			USD	200	200	200	200
BINARY HURRICANE ANDREA CITB (1P2)								
1P2	Spec		Decrease	USD	270	200	220	200
1P2	Hedge/Member			USD	200	200	200	200
BINARY HURRICANE BARRY CITB (2P2)								
2P2	Spec		Decrease	USD	270	200	220	200
2P2	Hedge/Member			USD	200	200	200	200
BINARY HURRICANE BARRY EASTERN U S (2X2)								
2X2	Spec		Decrease	USD	270	200	220	200
2X2	Hedge/Member			USD	200	200	200	200
BINARY HURRICANE CHANTAL CITB (3P2)								
3P2	Spec		Decrease	USD	270	200	220	200
3P2	Hedge/Member			USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BINARY HURRICANE CHANTAL EAST U.S (3X2)								
3X2	Spec		Decrease	USD	270	200	220	200
3X2	Hedge/Member			USD	200	200	200	200
BINARY HURRICANE ERIN CITB (5P2)								
5P2	Spec		Decrease	USD	270	200	220	200
5P2	Hedge/Member			USD	200	200	200	200
BINARY HURRICANE ERIN FUTURES (5X2)								
5X2	Spec		Decrease	USD	270	200	220	200
5X2	Hedge/Member			USD	200	200	200	200
BINARY HURRICANE HUMBERTO CITB FUT (8P2)								
8P2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
8P2	Hedge/Member			USD	2,000	2,000	2,000	2,000
BINARY HURRICANE ISAAC CITB FUTURE (9P2)								
9P2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
9P2	Hedge/Member			USD	2,000	2,000	2,000	2,000
BOSTON SEASONAL STRIP CDD FUT (KWQ)								
KWQ	Spec		Decrease	USD	9%	7%	7%	7%
KWQ	Hedge/Member			USD	7%	7%	7%	7%
BOSTON HDD-F SEASONAL STRIP FUTURE (HWF)								
HWF	Spec		Decrease	USD	2%	2%	2%	2%
HWF	Hedge/Member			USD	2%	2%	2%	2%
BOSTON HDD-G SEASONAL STRIP FUTURE (HWG)								
HWG	Spec		Decrease	USD	2%	2%	2%	2%
HWG	Hedge/Member			USD	2%	2%	2%	2%
BOSTON HDD-H SEASONAL STRIP (HWH)								
HWH	Spec		Decrease	USD	2%	2%	2%	2%
HWH	Hedge/Member			USD	2%	2%	2%	2%
BOSTON HDD-X SEASONAL STRIP FUTURES (HWX)								
HWX	Spec		Decrease	USD	2%	2%	2%	2%
HWX	Hedge/Member			USD	2%	2%	2%	2%
BOSTON HDD-Z SEASONAL STRIP FUTURE (HWZ)								
HWZ	Spec		Decrease	USD	2%	2%	2%	2%
HWZ	Hedge/Member			USD	2%	2%	2%	2%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BOSTON HEATING SEASONAL ST (HWV)								
HWV	Spec		Decrease	USD	2%	2%	2%	2%
HWV	Hedge/Member			USD	2%	2%	2%	2%
BOSTON LOGAN BINARY F STRIP FUT (BNF)								
BNF	Spec		Decrease	USD	270	200	220	200
BNF	Hedge/Member			USD	200	200	200	200
BOSTON LOGAN BINARY G STRIP FUT (BNG)								
BNG	Spec		Decrease	USD	270	200	220	200
BNG	Hedge/Member			USD	200	200	200	200
BOSTON LOGAN BINARY H STRIP FUT (BNH)								
BNH	Spec		Decrease	USD	270	200	220	200
BNH	Hedge/Member			USD	200	200	200	200
BOSTON LOGAN BINARY STRIP FUT (BN)								
BN	Spec		Decrease	USD	270	200	220	200
BN	Hedge/Member			USD	200	200	200	200
BOSTON LOGAN BINARY X STRIP FUT (BNX)								
BNX	Spec		Decrease	USD	270	200	220	200
BNX	Hedge/Member			USD	200	200	200	200
BOSTON LOGAN BINARY Z STRIP FUT (BNZ)								
BNZ	Spec		Decrease	USD	270	200	220	200
BNZ	Hedge/Member			USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BOSTON MONTHLY CDD FUTURES (KW)								
KW	Spec	Tier 1	Decrease	USD	14%	10%	11%	10%
KW	Hedge/Member	Tier 1		USD	10%	10%	10%	10%
KW	Spec	Tier 2	Decrease	USD	14%	10%	11%	10%
KW	Hedge/Member	Tier 2		USD	10%	10%	10%	10%
KW	Spec	Tier 3	Decrease	USD	14%	10%	11%	10%
KW	Hedge/Member	Tier 3		USD	10%	10%	10%	10%
KW	Spec	Tier 4	Decrease	USD	14%	10%	11%	10%
KW	Hedge/Member	Tier 4		USD	10%	10%	10%	10%
KW	Spec	Tier 5	Decrease	USD	14%	10%	11%	10%
KW	Hedge/Member	Tier 5		USD	10%	10%	10%	10%
KW	Spec	Tier 6	Decrease	USD	14%	10%	11%	10%
KW	Hedge/Member	Tier 6		USD	10%	10%	10%	10%
KW	Spec	Tier 7	Decrease	USD	14%	10%	11%	10%
KW	Hedge/Member	Tier 7		USD	10%	10%	10%	10%
KW	Spec	Tier 8	Decrease	USD	14%	10%	11%	10%
KW	Hedge/Member	Tier 8		USD	10%	10%	10%	10%
BOSTON MONTHLY HDD FUTURES (HW)								
HW	Spec		Decrease	USD	8%	6%	7%	6%
HW	Hedge/Member			USD	6%	6%	6%	6%
BOSTON SEASONAL STRIP CDD FUT (KWJ)								
KWJ	Spec		Decrease	USD	9%	7%	7%	7%
KWJ	Hedge/Member			USD	7%	7%	7%	7%
BOSTON SEASONAL STRIP CDD FUT (KWK)								
KWK	Spec		Decrease	USD	9%	7%	7%	7%
KWK	Hedge/Member			USD	7%	7%	7%	7%
BOSTON SEASONAL STRIP CDD FUT (KWM)								
KWM	Spec		Decrease	USD	9%	7%	7%	7%
KWM	Hedge/Member			USD	7%	7%	7%	7%
BOSTON SEASONAL STRIP CDD FUT (KWN)								
KWN	Spec		Decrease	USD	9%	7%	7%	7%
KWN	Hedge/Member			USD	7%	7%	7%	7%
BOSTON SEASONAL STRIP CDD FUT (KWU)								
KWU	Spec		Decrease	USD	9%	7%	7%	7%
KWU	Hedge/Member			USD	7%	7%	7%	7%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BOSTON SNOWFALL INDEX FUTURES (SB)								
SB	Spec		Decrease	USD	34%	25%	28%	25%
SB	Hedge/Member			USD	25%	25%	25%	25%
BOSTON SNOWFALL SEASONAL STRIP (SBF)								
SBF	Spec		Decrease	USD	27%	20%	22%	20%
SBF	Hedge/Member			USD	20%	20%	20%	20%
BOSTON SNOWFALL SEASONAL STRIP (SBG)								
SBG	Spec		Decrease	USD	27%	20%	22%	20%
SBG	Hedge/Member			USD	20%	20%	20%	20%
BOSTON SNOWFALL SEASONAL STRIP (SBH)								
SBH	Spec		Decrease	USD	27%	20%	22%	20%
SBH	Hedge/Member			USD	20%	20%	20%	20%
BOSTON SNOWFALL SEASONAL STRIP (SBV)								
SBV	Spec		Decrease	USD	27%	20%	22%	20%
SBV	Hedge/Member			USD	20%	20%	20%	20%
BOSTON SNOWFALL SEASONAL STRIP (SBX)								
SBX	Spec		Decrease	USD	27%	20%	22%	20%
SBX	Hedge/Member			USD	20%	20%	20%	20%
BOSTON SNOWFALL SEASONAL STRIP (SBZ)								
SBZ	Spec		Decrease	USD	27%	20%	22%	20%
SBZ	Hedge/Member			USD	20%	20%	20%	20%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BOSTON WEEKLY AVG TEMP FUTURES (WHW)								
WHW	Spec	Greater than 10 days to expiration	Decrease	USD	1,013	750	825	750
WHW	Hedge/Member	Greater than 10 days to expiration		USD	750	750	750	750
WHW	Spec	7-9 days to expiration	Decrease	USD	1,013	750	825	750
WHW	Hedge/Member	7-9 days to expiration		USD	750	750	750	750
WHW	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WHW	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WHW	Spec	Less than 3 days to expiration	Decrease	USD	405	300	330	300
WHW	Hedge/Member	Less than 3 days to expiration		USD	300	300	300	300
BRISBANE COOLING SEASONAL ST FUT (7TF)								
7TF	Spec		Decrease	USD	8%	6%	7%	6%
7TF	Hedge/Member			USD	6%	6%	6%	6%
BRISBANE COOLING SEASONAL ST FUT (7TG)								
7TG	Spec		Decrease	USD	8%	6%	7%	6%
7TG	Hedge/Member			USD	6%	6%	6%	6%
BRISBANE COOLING SEASONAL ST FUT (7TH)								
7TH	Spec		Decrease	USD	8%	6%	7%	6%
7TH	Hedge/Member			USD	6%	6%	6%	6%
BRISBANE COOLING SEASONAL ST FUT (7TV)								
7TV	Spec		Decrease	USD	8%	6%	7%	6%
7TV	Hedge/Member			USD	6%	6%	6%	6%
BRISBANE COOLING SEASONAL ST FUT (7TX)								
7TX	Spec		Decrease	USD	8%	6%	7%	6%
7TX	Hedge/Member			USD	6%	6%	6%	6%
BRISBANE COOLING SEASONAL ST FUT (7TZ)								
7TZ	Spec		Decrease	USD	8%	6%	7%	6%
7TZ	Hedge/Member			USD	6%	6%	6%	6%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BRISBANE HEATING SEASONAL ST FUT (3FJ)								
3FJ	Spec		Decrease	USD	18%	13%	14%	13%
3FJ	Hedge/Member			USD	13%	13%	13%	13%
BRISBANE HEATING SEASONAL ST FUT (3FK)								
3FK	Spec		Decrease	USD	18%	13%	14%	13%
3FK	Hedge/Member			USD	13%	13%	13%	13%
BRISBANE HEATING SEASONAL ST FUT (3FM)								
3FM	Spec		Decrease	USD	18%	13%	14%	13%
3FM	Hedge/Member			USD	13%	13%	13%	13%
BRISBANE HEATING SEASONAL ST FUT (3FN)								
3FN	Spec		Decrease	USD	18%	13%	14%	13%
3FN	Hedge/Member			USD	13%	13%	13%	13%
BRISBANE HEATING SEASONAL ST FUT (3FQ)								
3FQ	Spec		Decrease	USD	18%	13%	14%	13%
3FQ	Hedge/Member			USD	13%	13%	13%	13%
BRISBANE HEATING SEASONAL ST FUT (3FU)								
3FU	Spec		Decrease	USD	18%	13%	14%	13%
3FU	Hedge/Member			USD	13%	13%	13%	13%
CALGARY CAT (V2)								
V2	Spec		Decrease	CAD	2,700	2,000	2,200	2,000
V2	Hedge/Member			CAD	2,000	2,000	2,000	2,000
CALGARY CAT SEASON STRIP (V2N)								
V2N	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V2N	Hedge/Member			CAD	10,000	10,000	10,000	10,000
CALGARY CAT SEASONAL STRIP (V2Q)								
V2Q	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V2Q	Hedge/Member			CAD	10,000	10,000	10,000	10,000
CALGARY CAT SEASONAL STRIP (V2U)								
V2U	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V2U	Hedge/Member			CAD	10,000	10,000	10,000	10,000
CALGARY COOLING (P2)								
P2	Spec		Decrease	CAD	45%	34%	37%	34%
P2	Hedge/Member			CAD	34%	34%	34%	34%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CALGARY C-STRIPS (P2J)								
P2J	Spec		Decrease	CAD	27%	20%	22%	20%
P2J	Hedge/Member			CAD	20%	20%	20%	20%
CALGARY C-STRIPS (P2K)								
P2K	Spec		Decrease	CAD	27%	20%	22%	20%
P2K	Hedge/Member			CAD	20%	20%	20%	20%
CALGARY C-STRIPS (P2M)								
P2M	Spec		Decrease	CAD	27%	20%	22%	20%
P2M	Hedge/Member			CAD	20%	20%	20%	20%
CALGARY C-STRIPS (P2N)								
P2N	Spec		Decrease	CAD	27%	20%	22%	20%
P2N	Hedge/Member			CAD	20%	20%	20%	20%
CALGARY C-STRIPS (P2Q)								
P2Q	Spec		Decrease	CAD	27%	20%	22%	20%
P2Q	Hedge/Member			CAD	20%	20%	20%	20%
CALGARY C-STRIPS (P2U)								
P2U	Spec		Decrease	CAD	27%	20%	22%	20%
P2U	Hedge/Member			CAD	20%	20%	20%	20%
CALGARY HEATING (A2)								
A2	Spec		Decrease	CAD	8%	6%	7%	6%
A2	Hedge/Member			CAD	6%	6%	6%	6%
CALGARY H-STRIPS (A2F)								
A2F	Spec		Decrease	CAD	4%	3%	3%	3%
A2F	Hedge/Member			CAD	3%	3%	3%	3%
CALGARY H-STRIPS (A2G)								
A2G	Spec		Decrease	CAD	4%	3%	3%	3%
A2G	Hedge/Member			CAD	3%	3%	3%	3%
CALGARY H-STRIPS (A2H)								
A2H	Spec		Decrease	CAD	4%	3%	3%	3%
A2H	Hedge/Member			CAD	3%	3%	3%	3%
CALGARY H-STRIPS (A2V)								
A2V	Spec		Decrease	CAD	4%	3%	3%	3%
A2V	Hedge/Member			CAD	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CALGARY H-STRIPS (A2X)								
A2X	Spec		Decrease	CAD	4%	3%	3%	3%
A2X	Hedge/Member			CAD	3%	3%	3%	3%
CALGARY H-STRIPS (A2Z)								
A2Z	Spec		Decrease	CAD	4%	3%	3%	3%
A2Z	Hedge/Member			CAD	3%	3%	3%	3%
CALGARY SEASONAL STRIP (V2J)								
V2J	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V2J	Hedge/Member			CAD	10,000	10,000	10,000	10,000
CALGARY SEASONAL STRIP (V2K)								
V2K	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V2K	Hedge/Member			CAD	10,000	10,000	10,000	10,000
CALGARY SEASONAL STRIP (V2M)								
V2M	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V2M	Hedge/Member			CAD	10,000	10,000	10,000	10,000
CHI CITB SEASONAL BINARY HURICANE (MB2)								
MB2	Spec		Decrease	USD	3	2	2	2
MB2	Hedge/Member			USD	2	2	2	2
CHICAGO COOLING SEASONAL STRIP FUTU (K2J)								
K2J	Spec		Decrease	USD	14%	10%	11%	10%
K2J	Hedge/Member			USD	10%	10%	10%	10%
CHICAGO COOLING SEASONAL STRIP FUTU (K2K)								
K2K	Spec		Decrease	USD	14%	10%	11%	10%
K2K	Hedge/Member			USD	10%	10%	10%	10%
CHICAGO COOLING SEASONAL STRIP FUTU (K2M)								
K2M	Spec		Decrease	USD	14%	10%	11%	10%
K2M	Hedge/Member			USD	10%	10%	10%	10%
CHICAGO COOLING SEASONAL STRIP FUTU (K2N)								
K2N	Spec		Decrease	USD	14%	10%	11%	10%
K2N	Hedge/Member			USD	10%	10%	10%	10%
CHICAGO COOLING SEASONAL STRIP FUTU (K2Q)								
K2Q	Spec		Decrease	USD	14%	10%	11%	10%
K2Q	Hedge/Member			USD	10%	10%	10%	10%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CHICAGO COOLING SEASONAL STRIP FUTU (K2U)								
K2U	Spec		Decrease	USD	14%	10%	11%	10%
K2U	Hedge/Member			USD	10%	10%	10%	10%
CHICAGO HDD FUTURE (H2)								
H2	Spec		Decrease	USD	14%	10%	11%	10%
H2	Hedge/Member			USD	10%	10%	10%	10%
CHICAGO HEATING SEASONAL STRIP FUTU (H2F)								
H2F	Spec		Decrease	USD	4%	3%	3%	3%
H2F	Hedge/Member			USD	3%	3%	3%	3%
CHICAGO HEATING SEASONAL STRIP FUTU (H2G)								
H2G	Spec		Decrease	USD	4%	3%	3%	3%
H2G	Hedge/Member			USD	3%	3%	3%	3%
CHICAGO HEATING SEASONAL STRIP FUTU (H2H)								
H2H	Spec		Decrease	USD	4%	3%	3%	3%
H2H	Hedge/Member			USD	3%	3%	3%	3%
CHICAGO HEATING SEASONAL STRIP FUTU (H2X)								
H2X	Spec		Decrease	USD	4%	3%	3%	3%
H2X	Hedge/Member			USD	3%	3%	3%	3%
CHICAGO HEATING SEASONAL STRIP FUTU (H2Z)								
H2Z	Spec		Decrease	USD	4%	3%	3%	3%
H2Z	Hedge/Member			USD	3%	3%	3%	3%
CHICAGO INTERNATIONAL F STRIP (SWF)								
SWF	Spec		Decrease	USD	20%	15%	17%	15%
SWF	Hedge/Member			USD	15%	15%	15%	15%
CHICAGO INTERNATIONAL G STRIP (SWG)								
SWG	Spec		Decrease	USD	20%	15%	17%	15%
SWG	Hedge/Member			USD	15%	15%	15%	15%
CHICAGO OCT-HDD SEASON STRIP FUTURE (H2V)								
H2V	Spec		Decrease	USD	4%	3%	3%	3%
H2V	Hedge/Member			USD	3%	3%	3%	3%
CHICAGO O'HARE BINARY F STRIP FUT (CIF)								
CIF	Spec		Decrease	USD	270	200	220	200
CIF	Hedge/Member			USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CHICAGO O'HARE BINARY G STRIP FUT (CIG)								
CIG	Spec		Decrease	USD	270	200	220	200
CIG	Hedge/Member			USD	200	200	200	200
CHICAGO O'HARE BINARY H STRIP FUT (CIH)								
CIH	Spec		Decrease	USD	270	200	220	200
CIH	Hedge/Member			USD	200	200	200	200
CHICAGO O'HARE BINARY STRIP FUT (CI)								
CI	Spec		Decrease	USD	270	200	220	200
CI	Hedge/Member			USD	200	200	200	200
CHICAGO O'HARE BINARY X STRIP FUT (CIX)								
CIX	Spec		Decrease	USD	270	200	220	200
CIX	Hedge/Member			USD	200	200	200	200
CHICAGO O'HARE BINARY Z STRIP FUT (CIZ)								
CIZ	Spec		Decrease	USD	270	200	220	200
CIZ	Hedge/Member			USD	200	200	200	200
CHICAGO O'HARE INTERNL H STRIP (SWH)								
SWH	Spec		Decrease	USD	20%	15%	17%	15%
SWH	Hedge/Member			USD	15%	15%	15%	15%
CHICAGO O'HARE INTERNL H STRIP (SWZ)								
SWZ	Spec		Decrease	USD	20%	15%	17%	15%
SWZ	Hedge/Member			USD	15%	15%	15%	15%
CHICAGO O'HARE INTERNL INDEX (SW)								
SW	Spec		Decrease	USD	20%	15%	17%	15%
SW	Hedge/Member			USD	15%	15%	15%	15%
CHICAGO O'HARE INTERNL X STRIP (SWX)								
SWX	Spec		Decrease	USD	20%	15%	17%	15%
SWX	Hedge/Member			USD	15%	15%	15%	15%
CHICAGO O'HARE MONTHLY RAINFALL (CJR)								
CJR	Spec		Decrease	USD	57%	42%	46%	42%
CJR	Hedge/Member			USD	42%	42%	42%	42%
CHICAGO O'HARE RAINFALL STR (CRJ)								
CRJ	Spec		Decrease	USD	57%	42%	46%	42%
CRJ	Hedge/Member			USD	42%	42%	42%	42%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CHICAGO O'HARE RAINFALL STR (CRK)								
CRK	Spec		Decrease	USD	57%	42%	46%	42%
CRK	Hedge/Member			USD	42%	42%	42%	42%
CHICAGO O'HARE RAINFALL STR (CRM)								
CRM	Spec		Decrease	USD	57%	42%	46%	42%
CRM	Hedge/Member			USD	42%	42%	42%	42%
CHICAGO O'HARE RAINFALL STR (CRN)								
CRN	Spec		Decrease	USD	57%	42%	46%	42%
CRN	Hedge/Member			USD	42%	42%	42%	42%
CHICAGO O'HARE RAINFALL STR (CRQ)								
CRQ	Spec		Decrease	USD	57%	42%	46%	42%
CRQ	Hedge/Member			USD	42%	42%	42%	42%
CHICAGO O'HARE RAINFALL STR (CRU)								
CRU	Spec		Decrease	USD	57%	42%	46%	42%
CRU	Hedge/Member			USD	42%	42%	42%	42%
CHICAGO O'HARE RAINFALL STRIP (CRH)								
CRH	Spec		Decrease	USD	57%	42%	46%	42%
CRH	Hedge/Member			USD	42%	42%	42%	42%
CHICAGO WEEKLY AVG TEMP FUTURES (WH2)								
WH2	Spec	Greater than 10 days to expiration	Decrease	USD	810	600	660	600
WH2	Hedge/Member	Greater than 10 days to expiration		USD	600	600	600	600
WH2	Spec	7-9 days to expiration	Decrease	USD	675	500	550	500
WH2	Hedge/Member	7-9 days to expiration		USD	500	500	500	500
WH2	Spec	4-6 days to expiration	Decrease	USD	540	400	440	400
WH2	Hedge/Member	4-6 days to expiration		USD	400	400	400	400
WH2	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WH2	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CINCINNATI COOLING SEASONAL STRIP F (K3J)								
K3J	Spec		Decrease	USD	8%	6%	6%	6%
K3J	Hedge/Member			USD	6%	6%	6%	6%
CINCINNATI COOLING SEASONAL STRIP F (K3K)								
K3K	Spec		Decrease	USD	8%	6%	6%	6%
K3K	Hedge/Member			USD	6%	6%	6%	6%
CINCINNATI COOLING SEASONAL STRIP F (K3M)								
K3M	Spec		Decrease	USD	8%	6%	6%	6%
K3M	Hedge/Member			USD	6%	6%	6%	6%
CINCINNATI COOLING SEASONAL STRIP F (K3N)								
K3N	Spec		Decrease	USD	8%	6%	6%	6%
K3N	Hedge/Member			USD	6%	6%	6%	6%
CINCINNATI COOLING SEASONAL STRIP F (K3Q)								
K3Q	Spec		Decrease	USD	8%	6%	6%	6%
K3Q	Hedge/Member			USD	6%	6%	6%	6%
CINCINNATI COOLING SEASONAL STRIP F (K3U)								
K3U	Spec		Decrease	USD	8%	6%	6%	6%
K3U	Hedge/Member			USD	6%	6%	6%	6%
CINCINNATI HDD FUTURE (H3)								
H3	Spec		Decrease	USD	9%	7%	8%	7%
H3	Hedge/Member			USD	7%	7%	7%	7%
CINCINNATI HEATING SEASONAL STRIP F (H3F)								
H3F	Spec		Decrease	USD	5%	3%	4%	3%
H3F	Hedge/Member			USD	3%	3%	3%	3%
CINCINNATI HEATING SEASONAL STRIP F (H3G)								
H3G	Spec		Decrease	USD	5%	3%	4%	3%
H3G	Hedge/Member			USD	3%	3%	3%	3%
CINCINNATI HEATING SEASONAL STRIP F (H3H)								
H3H	Spec		Decrease	USD	5%	3%	4%	3%
H3H	Hedge/Member			USD	3%	3%	3%	3%
CINCINNATI HEATING SEASONAL STRIP F (H3V)								
H3V	Spec		Decrease	USD	5%	3%	4%	3%
H3V	Hedge/Member			USD	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CINCINNATI HEATING SEASONAL STRIP F (H3X)								
H3X	Spec		Decrease	USD	5%	3%	4%	3%
H3X	Hedge/Member			USD	3%	3%	3%	3%
CINCINNATI HEATING SEASONAL STRIP F (H3Z)								
H3Z	Spec		Decrease	USD	5%	3%	4%	3%
H3Z	Hedge/Member			USD	3%	3%	3%	3%
CINCINNATI WEEKLY AVG TEMP FUT (WH3)								
WH3	Spec	Greater than 10 days to expiration	Decrease	USD	810	600	660	600
WH3	Hedge/Member	Greater than 10 days to expiration		USD	600	600	600	600
WH3	Spec	7-9 days to expiration	Decrease	USD	675	500	550	500
WH3	Hedge/Member	7-9 days to expiration		USD	500	500	500	500
WH3	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WH3	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WH3	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WH3	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
CME BINARY HURRICANE MELISSA (2G3)								
2G3	Spec		Decrease	USD	270	200	220	200
2G3	Hedge/Member			USD	200	200	200	200
CME EASTERN U.S. HURRICANE ANDREA (HX1)								
HX1	Spec		Decrease	USD	270	200	220	200
HX1	Hedge/Member			USD	200	200	200	200
CME HURRICANE LORENZO BINARY (2G2)								
2G2	Spec		Decrease	USD	270	200	220	200
2G2	Hedge/Member			USD	200	200	200	200
CME BINARY CITB HURRICANE KAREN (2S1)								
2S1	Spec		Decrease	USD	2,700	2,000	2,200	2,000
2S1	Hedge/Member			USD	2,000	2,000	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME BINARY CITB HURRICANE MELISSA (2S3)								
2S3	Spec		Decrease	USD	2,700	2,000	2,200	2,000
2S3	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME BINARY CITB HURRICANE OLGA (2S5)								
2S5	Spec		Decrease	USD	2,700	2,000	2,200	2,000
2S5	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME BINARY CITB HURRICANE PABLO (2S6)								
2S6	Spec		Decrease	USD	2,700	2,000	2,200	2,000
2S6	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME BINARY CITB HURRICANE RAFAEL (2S7)								
2S7	Spec		Decrease	USD	2,700	2,000	2,200	2,000
2S7	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME BINARY CITB HURRICANE SANDY (2S8)								
2S8	Spec		Decrease	USD	2,700	2,000	2,200	2,000
2S8	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME BINARY CITB HURRICANE TONY (2S9)								
2S9	Spec		Decrease	USD	2,700	2,000	2,200	2,000
2S9	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME BINARY HURRICANE JERRY (0X2)								
0X2	Spec		Decrease	USD	270	200	220	200
0X2	Hedge/Member			USD	200	200	200	200
CME BINARY HURRICANE JERRY CITB (0P2)								
0P2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
0P2	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME BINARY HURRICANE KAREN (2G1)								
2G1	Spec		Decrease	USD	270	200	220	200
2G1	Hedge/Member			USD	200	200	200	200
CME BINARY HURRICANE NESTOR (2G4)								
2G4	Spec		Decrease	USD	270	200	220	200
2G4	Hedge/Member			USD	200	200	200	200
CME BINARY HURRICANE NESTOR (2S4)								
2S4	Spec		Decrease	USD	2,700	2,000	2,200	2,000
2S4	Hedge/Member			USD	2,000	2,000	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME BINARY HURRICANE OLGA FUT (2G5)								
2G5	Spec		Decrease	USD	270	200	220	200
2G5	Hedge/Member			USD	200	200	200	200
CME BINARY HURRICANE PATTY FUT (2G6)								
2G6	Spec		Decrease	USD	270	200	220	200
2G6	Hedge/Member			USD	200	200	200	200
CME BINARY HURRICANE RAFAEL FUT (2G7)								
2G7	Spec		Decrease	USD	270	200	220	200
2G7	Hedge/Member			USD	200	200	200	200
CME BINARY HURRICANE TONY (2G9)								
2G9	Spec		Decrease	USD	270	200	220	200
2G9	Hedge/Member			USD	200	200	200	200
CME- CHI GULF HPM SEASONAL MAX (HPM)								
HPM	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HPM	Hedge/Member			USD	200,000	200,000	200,000	200,000
CME CHI HPA SEASONAL ACCUMULATION (HPA)								
HPA	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HPA	Hedge/Member			USD	200,000	200,000	200,000	200,000
CME CITB BINARY HURRICANE DORIAN (4P2)								
4P2	Spec		Decrease	USD	270	200	220	200
4P2	Hedge/Member			USD	200	200	200	200
CME CME HURRICANE MELISSA CITB (HS3)								
HS3	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HS3	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME EAST U.S. HURRICANE CHANTAL (HX3)								
HX3	Spec		Decrease	USD	270	200	220	200
HX3	Hedge/Member			USD	200	200	200	200
CME EASTERN U.S. HURRICANE BARRY (HX2)								
HX2	Spec		Decrease	USD	270	200	220	200
HX2	Hedge/Member			USD	200	200	200	200
CME FROST DAYS OTC SWAP (FDS)								
FDS	Spec		Decrease	EUR	34%	25%	28%	25%
FDS	Hedge/Member			EUR	25%	25%	25%	25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME FROST DAYS SEAS CAL OTC SWAPS (FDR)								
FDR	Spec		Decrease	EUR	34%	25%	28%	25%
FDR	Hedge/Member			EUR	25%	25%	25%	25%
CME HF3 FLORIDA HURRICANE FUTURES (HF3)								
HF3	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HF3	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HN3 NORTHERN ATLANTIC COAST (HN3)								
HN3	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HN3	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURR LORENZO CITB BINARY (2S2)								
2S2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
2S2	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE ISAAC FUTURES (9X2)								
9X2	Spec		Decrease	USD	270	200	220	200
9X2	Hedge/Member			USD	200	200	200	200
CME HURRICANE DORIAN BINARY FUT (4X2)								
4X2	Spec		Decrease	USD	270	200	220	200
4X2	Hedge/Member			USD	200	200	200	200
CME HURRICANE DORIAN INDEX (HX4)								
HX4	Spec		Decrease	USD	270	200	220	200
HX4	Hedge/Member			USD	200	200	200	200
CME HURRICANE ERIN FUTURES (HX5)								
HX5	Spec		Decrease	USD	270	200	220	200
HX5	Hedge/Member			USD	200	200	200	200
CME HURRICANE FERNAND BINARY CITB (6P2)								
6P2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
6P2	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE FERNAND BINARY FUT (6X2)								
6X2	Spec		Decrease	USD	270	200	220	200
6X2	Hedge/Member			USD	200	200	200	200
CME HURRICANE FERNAND FUTURES (HX6)								
HX6	Spec		Decrease	USD	270	200	220	200
HX6	Hedge/Member			USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME HURRICANE GABRIELLE BINARY CITB (7P2)								
7P2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
7P2	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE GABRIELLE BINARY FUT (7X2)								
7X2	Spec		Decrease	USD	270	200	220	200
7X2	Hedge/Member			USD	200	200	200	200
CME HURRICANE GABRIELLE INDEX FUT (HX7)								
HX7	Spec		Decrease	USD	270	200	220	200
HX7	Hedge/Member			USD	200	200	200	200
CME HURRICANE HUMBERTO CITB FUTURES (HP8)								
HP8	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HP8	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE HUMBERTO FUTURES (8X2)								
8X2	Spec		Decrease	USD	270	200	220	200
8X2	Hedge/Member			USD	200	200	200	200
CME HURRICANE HUMBERTO FUTURES (HX8)								
HX8	Spec		Decrease	USD	270	200	220	200
HX8	Hedge/Member			USD	200	200	200	200
CME HURRICANE INDEX ALPHA (HF2)								
HF2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HF2	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE INDEX ALPHA CITB (HN2)								
HN2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HN2	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE INDEX JERRY FUTURE (HX0)								
HX0	Spec		Decrease	USD	270	200	220	200
HX0	Hedge/Member			USD	200	200	200	200
CME HURRICANE INDEX OLGA CITB (HS5)								
HS5	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HS5	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE INDEX OLGA FUTURES (HG5)								
HG5	Spec		Decrease	USD	270	200	220	200
HG5	Hedge/Member			USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME HURRICANE INDEX PABLO CITB (HS6)								
HS6	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HS6	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE INDEX PABLO FUT (HG6)								
HG6	Spec		Decrease	USD	270	200	220	200
HG6	Hedge/Member			USD	200	200	200	200
CME HURRICANE INDEX RAFAEL CITB (HS7)								
HS7	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HS7	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE INDEX RAFAEL FUTURES (HG7)								
HG7	Spec		Decrease	USD	270	200	220	200
HG7	Hedge/Member			USD	200	200	200	200
CME HURRICANE INDEX SANDY (HG8)								
HG8	Spec		Decrease	USD	270	200	220	200
HG8	Hedge/Member			USD	200	200	200	200
CME HURRICANE INDEX SANDY CITB (HS8)								
HS8	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HS8	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE INDEX TONY (HG9)								
HG9	Spec		Decrease	USD	270	200	220	200
HG9	Hedge/Member			USD	200	200	200	200
CME HURRICANE INDEX TONY CITB (HS9)								
HS9	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HS9	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE INDEX WILLIAM (HF1)								
HF1	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HF1	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE INDEX WILLIAM CITB (HN1)								
HN1	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HN1	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE INGRID FUTURES (HX9)								
HX9	Spec		Decrease	USD	270	200	220	200
HX9	Hedge/Member			USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME HURRICANE JERRY CITB FUTURE (HP0)								
HP0	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HP0	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE KAREN FUTURES (HG1)								
HG1	Spec		Decrease	USD	270	200	220	200
HG1	Hedge/Member			USD	200	200	200	200
CME HURRICANE LORENZO CITB (HS2)								
HS2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HS2	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME HURRICANE LORENZO FUTURE (HG2)								
HG2	Spec		Decrease	USD	270	200	220	200
HG2	Hedge/Member			USD	200	200	200	200
CME HURRICANE MELISSA FUTURE (HG3)								
HG3	Spec		Decrease	USD	270	200	220	200
HG3	Hedge/Member			USD	200	200	200	200
CME HURRICANE NESTOR FUTURES (HG4)								
HG4	Spec		Decrease	USD	270	200	220	200
HG4	Hedge/Member			USD	200	200	200	200
CME-CAT IN THE BOX HURRICANE DORIAN (HP4)								
HP4	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HP4	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME-HURRICANE INGRID CITB FUTURES (HP9)								
HP9	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HP9	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME-HURRICANE ANDREA CITB (HP1)								
HP1	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HP1	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME-HURRICANE BARRY CITB (HP2)								
HP2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HP2	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME-HURRICANE CHANTAL CITB (HP3)								
HP3	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HP3	Hedge/Member			USD	2,000	2,000	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CME-HURRICANE ERIN CITB FUTURES (HP5)								
HP5	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HP5	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME-HURRICANE FERNAND CITB FUTURES (HP6)								
HP6	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HP6	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME-HURRICANE GABRIELLE CITB FUT (HP7)								
HP7	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HP7	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME-HURRICANE KAREN CITB FUTURES (HS1)								
HS1	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HS1	Hedge/Member			USD	2,000	2,000	2,000	2,000
CME-HURRICANE NESTOR CITB FUT (HS4)								
HS4	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HS4	Hedge/Member			USD	2,000	2,000	2,000	2,000
COLARADO SPRINGS MUNI DEC HDD SEA S (V3Z)								
V3Z	Spec		Decrease	USD	7%	5%	5%	5%
V3Z	Hedge/Member			USD	5%	5%	5%	5%
COLARADO SPRINGS MUNI FEB HDD SEA S (V3G)								
V3G	Spec		Decrease	USD	7%	5%	5%	5%
V3G	Hedge/Member			USD	5%	5%	5%	5%
COLARADO SPRINGS MUNI JAN HDD SEA S (V3F)								
V3F	Spec		Decrease	USD	7%	5%	5%	5%
V3F	Hedge/Member			USD	5%	5%	5%	5%
COLARADO SPRINGS MUNI MAR HDD SEA S (V3H)								
V3H	Spec		Decrease	USD	7%	5%	5%	5%
V3H	Hedge/Member			USD	5%	5%	5%	5%
COLARADO SPRINGS MUNI MONTH CDD (A3)								
A3	Spec		Decrease	USD	14%	10%	11%	10%
A3	Hedge/Member			USD	10%	10%	10%	10%
COLARADO SPRINGS MUNI MONTH CDD (A3M)								
A3M	Spec		Decrease	USD	8%	6%	6%	6%
A3M	Hedge/Member			USD	6%	6%	6%	6%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COLARADO SPRINGS MUNI MONTH CDD (A3N)								
A3N	Spec		Decrease	USD	8%	6%	6%	6%
A3N	Hedge/Member			USD	6%	6%	6%	6%
COLARADO SPRINGS MUNI MONTH CDD (A3Q)								
A3Q	Spec		Decrease	USD	8%	6%	6%	6%
A3Q	Hedge/Member			USD	6%	6%	6%	6%
COLARADO SPRINGS MUNI MONTH CDD (A3U)								
A3U	Spec		Decrease	USD	8%	6%	6%	6%
A3U	Hedge/Member			USD	6%	6%	6%	6%
COLARADO SPRINGS MUNI NOV HDD SEA S (V3X)								
V3X	Spec		Decrease	USD	7%	5%	5%	5%
V3X	Hedge/Member			USD	5%	5%	5%	5%
COLARADO SPRINGS MUNI OCT HDD SEA S (V3V)								
V3V	Spec		Decrease	USD	7%	5%	5%	5%
V3V	Hedge/Member			USD	5%	5%	5%	5%
COLARADO SPRINGS MUNI SEASONAL CDD (A3J)								
A3J	Spec		Decrease	USD	8%	6%	6%	6%
A3J	Hedge/Member			USD	6%	6%	6%	6%
COLARADO SPRINGS MUNI SEASONAL CDD (A3K)								
A3K	Spec		Decrease	USD	8%	6%	6%	6%
A3K	Hedge/Member			USD	6%	6%	6%	6%
COLORADE SPRINGS MUNI MONTHLY (V3)								
V3	Spec		Decrease	USD	11%	8%	9%	8%
V3	Hedge/Member			USD	8%	8%	8%	8%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COLORADO SPRINGS AIRPORT WKLY TEMP (WV3)								
WV3	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WV3	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
WV3	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WV3	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WV3	Spec	7-9 days to expiration	Decrease	USD	540	400	440	400
WV3	Hedge/Member	7-9 days to expiration		USD	400	400	400	400
WV3	Spec	Greater than 10 days to expiration	Decrease	USD	675	500	550	500
WV3	Hedge/Member	Greater than 10 days to expiration		USD	500	500	500	500
COLORADO SPRINGS MNTLY SNOWFALL FUT (SC)								
SC	Spec		Decrease	USD	34%	25%	28%	25%
SC	Hedge/Member			USD	25%	25%	25%	25%
COLORADO SPRINGS SESNL SNFL FUT (SC6)								
SC6	Spec		Decrease	USD	34%	25%	28%	25%
SC6	Hedge/Member			USD	25%	25%	25%	25%
COLORADO SPRINGS SESNL SNFL FUT (SC8)								
SC8	Spec		Decrease	USD	34%	25%	28%	25%
SC8	Hedge/Member			USD	25%	25%	25%	25%
COLORADO SPRINGS SESNL SNFL FUT (SCF)								
SCF	Spec		Decrease	USD	34%	25%	28%	25%
SCF	Hedge/Member			USD	25%	25%	25%	25%
COLORADO SPRINGS SESNL SNFL FUT (SCG)								
SCG	Spec		Decrease	USD	34%	25%	28%	25%
SCG	Hedge/Member			USD	25%	25%	25%	25%
COLORADO SPRINGS SESNL SNFL FUT (SCZ)								
SCZ	Spec		Decrease	USD	34%	25%	28%	25%
SCZ	Hedge/Member			USD	25%	25%	25%	25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COLUMBUS PT-COLMBUS MNTLY SNFL FUT (ST)								
ST	Spec		Decrease	USD	34%	25%	28%	25%
ST	Hedge/Member			USD	25%	25%	25%	25%
COLUMBUS PT-COLMBUS SESNL SNWFL FUT (STF)								
STF	Spec		Decrease	USD	34%	25%	28%	25%
STF	Hedge/Member			USD	25%	25%	25%	25%
COLUMBUS PT-COLMBUS SESNL SNWFL FUT (STG)								
STG	Spec		Decrease	USD	34%	25%	28%	25%
STG	Hedge/Member			USD	25%	25%	25%	25%
COLUMBUS PT-COLMBUS SESNL SNWFL FUT (STH)								
STH	Spec		Decrease	USD	34%	25%	28%	25%
STH	Hedge/Member			USD	25%	25%	25%	25%
COLUMBUS PT-COLMBUS SESNL SNWFL FUT (STX)								
STX	Spec		Decrease	USD	34%	25%	28%	25%
STX	Hedge/Member			USD	25%	25%	25%	25%
COLUMBUS PT-COLMBUS SESNL SNWFL FUT (STZ)								
STZ	Spec		Decrease	USD	34%	25%	28%	25%
STZ	Hedge/Member			USD	25%	25%	25%	25%
COLUMBUS PT-COLUMBUS SNWFL BIN FUT (AYX)								
AYX	Spec		Decrease	USD	270	200	220	200
AYX	Hedge/Member			USD	200	200	200	200
DALLAS COOLING SEASONAL STRIP FUTUR (K5J)								
K5J	Spec		Decrease	USD	5%	4%	4%	4%
K5J	Hedge/Member			USD	4%	4%	4%	4%
DALLAS COOLING SEASONAL STRIP FUTUR (K5K)								
K5K	Spec		Decrease	USD	5%	4%	4%	4%
K5K	Hedge/Member			USD	4%	4%	4%	4%
DALLAS COOLING SEASONAL STRIP FUTUR (K5M)								
K5M	Spec		Decrease	USD	5%	4%	4%	4%
K5M	Hedge/Member			USD	4%	4%	4%	4%
DALLAS COOLING SEASONAL STRIP FUTUR (K5N)								
K5N	Spec		Decrease	USD	5%	4%	4%	4%
K5N	Hedge/Member			USD	4%	4%	4%	4%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DALLAS COOLING SEASONAL STRIP FUTUR (K5Q)								
K5Q	Spec		Decrease	USD	5%	4%	4%	4%
K5Q	Hedge/Member			USD	4%	4%	4%	4%
DALLAS COOLING SEASONAL STRIP FUTUR (K5U)								
K5U	Spec		Decrease	USD	5%	4%	4%	4%
K5U	Hedge/Member			USD	4%	4%	4%	4%
DALLAS HEATING SEASONAL STRIP FUTUR (H5F)								
H5F	Spec		Decrease	USD	7%	5%	6%	5%
H5F	Hedge/Member			USD	5%	5%	5%	5%
DALLAS HEATING SEASONAL STRIP FUTUR (H5G)								
H5G	Spec		Decrease	USD	7%	5%	6%	5%
H5G	Hedge/Member			USD	5%	5%	5%	5%
DALLAS HEATING SEASONAL STRIP FUTUR (H5H)								
H5H	Spec		Decrease	USD	7%	5%	6%	5%
H5H	Hedge/Member			USD	5%	5%	5%	5%
DALLAS HEATING SEASONAL STRIP FUTUR (H5V)								
H5V	Spec		Decrease	USD	7%	5%	6%	5%
H5V	Hedge/Member			USD	5%	5%	5%	5%
DALLAS HEATING SEASONAL STRIP FUTUR (H5X)								
H5X	Spec		Decrease	USD	7%	5%	6%	5%
H5X	Hedge/Member			USD	5%	5%	5%	5%
DALLAS HEATING SEASONAL STRIP FUTUR (H5Z)								
H5Z	Spec		Decrease	USD	7%	5%	6%	5%
H5Z	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DALLAS WEEKLY AVG TEMP F (WH5)								
WH5	Spec	Greater than 10 days to expiration	Decrease	USD	1,080	800	880	800
WH5	Hedge/Member	Greater than 10 days to expiration		USD	800	800	800	800
WH5	Spec	7-9 days to expiration	Decrease	USD	1,080	800	880	800
WH5	Hedge/Member	7-9 days to expiration		USD	800	800	800	800
WH5	Spec	4-6 days to expiration	Decrease	USD	1,080	800	880	800
WH5	Hedge/Member	4-6 days to expiration		USD	800	800	800	800
WH5	Spec	Less than 3 days to expiration	Decrease	USD	1,080	800	880	800
WH5	Hedge/Member	Less than 3 days to expiration		USD	800	800	800	800
DALLAS/FT WORTH RAINFL MTHLY (WR)								
WR	Spec		Decrease	USD	85%	63%	69%	63%
WR	Hedge/Member			USD	63%	63%	63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRH)								
WRH	Spec		Decrease	USD	85%	63%	69%	63%
WRH	Hedge/Member			USD	63%	63%	63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRJ)								
WRJ	Spec		Decrease	USD	85%	63%	69%	63%
WRJ	Hedge/Member			USD	63%	63%	63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRK)								
WRK	Spec		Decrease	USD	85%	63%	69%	63%
WRK	Hedge/Member			USD	63%	63%	63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRM)								
WRM	Spec		Decrease	USD	85%	63%	69%	63%
WRM	Hedge/Member			USD	63%	63%	63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRN)								
WRN	Spec		Decrease	USD	85%	63%	69%	63%
WRN	Hedge/Member			USD	63%	63%	63%	63%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DALLAS/FT WORTH RAINFL STRIP (WRQ)								
WRQ	Spec		Decrease	USD	85%	63%	69%	63%
WRQ	Hedge/Member			USD	63%	63%	63%	63%
DALLAS/FT WORTH RAINFL STRIP (WRU)								
WRU	Spec		Decrease	USD	85%	63%	69%	63%
WRU	Hedge/Member			USD	63%	63%	63%	63%
DES MOINES COOLING SEASONAL STRIP F (K9J)								
K9J	Spec		Decrease	USD	12%	9%	10%	9%
K9J	Hedge/Member			USD	9%	9%	9%	9%
DES MOINES COOLING SEASONAL STRIP F (K9K)								
K9K	Spec		Decrease	USD	12%	9%	10%	9%
K9K	Hedge/Member			USD	9%	9%	9%	9%
DES MOINES COOLING SEASONAL STRIP F (K9M)								
K9M	Spec		Decrease	USD	12%	9%	10%	9%
K9M	Hedge/Member			USD	9%	9%	9%	9%
DES MOINES COOLING SEASONAL STRIP F (K9N)								
K9N	Spec		Decrease	USD	12%	9%	10%	9%
K9N	Hedge/Member			USD	9%	9%	9%	9%
DES MOINES COOLING SEASONAL STRIP F (K9Q)								
K9Q	Spec		Decrease	USD	12%	9%	10%	9%
K9Q	Hedge/Member			USD	9%	9%	9%	9%
DES MOINES COOLING SEASONAL STRIP F (K9U)								
K9U	Spec		Decrease	USD	12%	9%	10%	9%
K9U	Hedge/Member			USD	9%	9%	9%	9%
DES MOINES HEATING SEASONAL STRIP F (H9F)								
H9F	Spec		Decrease	USD	5%	4%	4%	4%
H9F	Hedge/Member			USD	4%	4%	4%	4%
DES MOINES HEATING SEASONAL STRIP F (H9G)								
H9G	Spec		Decrease	USD	5%	4%	4%	4%
H9G	Hedge/Member			USD	4%	4%	4%	4%
DES MOINES HEATING SEASONAL STRIP F (H9H)								
H9H	Spec		Decrease	USD	5%	4%	4%	4%
H9H	Hedge/Member			USD	4%	4%	4%	4%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DES MOINES HEATING SEASONAL STRIP F (H9V)								
H9V	Spec		Decrease	USD	5%	4%	4%	4%
H9V	Hedge/Member			USD	4%	4%	4%	4%
DES MOINES HEATING SEASONAL STRIP F (H9X)								
H9X	Spec		Decrease	USD	5%	4%	4%	4%
H9X	Hedge/Member			USD	4%	4%	4%	4%
DES MOINES HEATING SEASONAL STRIP F (H9Z)								
H9Z	Spec		Decrease	USD	5%	4%	4%	4%
H9Z	Hedge/Member			USD	4%	4%	4%	4%
DES MOINES RAINFL MTHLY (MR)								
MR	Spec		Decrease	USD	61%	45%	50%	45%
MR	Hedge/Member			USD	45%	45%	45%	45%
DES MOINES RAINFL STRIP (MRH)								
MRH	Spec		Decrease	USD	61%	45%	50%	45%
MRH	Hedge/Member			USD	45%	45%	45%	45%
DES MOINES RAINFL STRIP (MRJ)								
MRJ	Spec		Decrease	USD	61%	45%	50%	45%
MRJ	Hedge/Member			USD	45%	45%	45%	45%
DES MOINES RAINFL STRIP (MRK)								
MRK	Spec		Decrease	USD	61%	45%	50%	45%
MRK	Hedge/Member			USD	45%	45%	45%	45%
DES MOINES RAINFL STRIP (MRM)								
MRM	Spec		Decrease	USD	61%	45%	50%	45%
MRM	Hedge/Member			USD	45%	45%	45%	45%
DES MOINES RAINFL STRIP (MRN)								
MRN	Spec		Decrease	USD	61%	45%	50%	45%
MRN	Hedge/Member			USD	45%	45%	45%	45%
DES MOINES RAINFL STRIP (MRQ)								
MRQ	Spec		Decrease	USD	61%	45%	50%	45%
MRQ	Hedge/Member			USD	45%	45%	45%	45%
DES MOINES RAINFL STRIP (MRU)								
MRU	Spec		Decrease	USD	61%	45%	50%	45%
MRU	Hedge/Member			USD	45%	45%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DES MOINES SEASONAL FUTURES (JH)								
JH	Spec		Decrease	USD	4%	3%	3%	3%
JH	Hedge/Member			USD	3%	3%	3%	3%
DES MOINES WEEKLY AVG TEMP FUTURES (WH9)								
WH9	Spec	Greater than 10 days to expiration	Decrease	USD	1,215	900	990	900
WH9	Hedge/Member	Greater than 10 days to expiration		USD	900	900	900	900
WH9	Spec	7-9 days to expiration	Decrease	USD	1,080	800	880	800
WH9	Hedge/Member	7-9 days to expiration		USD	800	800	800	800
WH9	Spec	4-6 days to expiration	Decrease	USD	810	600	660	600
WH9	Hedge/Member	4-6 days to expiration		USD	600	600	600	600
WH9	Spec	Less than 3 days to expiration	Decrease	USD	675	500	550	500
WH9	Hedge/Member	Less than 3 days to expiration		USD	500	500	500	500
DETROIT COOLING SEASONAL STRIP FUTU (KKJ)								
KKJ	Spec		Decrease	USD	12%	9%	10%	9%
KKJ	Hedge/Member			USD	9%	9%	9%	9%
DETROIT COOLING SEASONAL STRIP FUTU (KKK)								
KKK	Spec		Decrease	USD	12%	9%	10%	9%
KKK	Hedge/Member			USD	9%	9%	9%	9%
DETROIT COOLING SEASONAL STRIP FUTU (KKM)								
KKM	Spec		Decrease	USD	12%	9%	10%	9%
KKM	Hedge/Member			USD	9%	9%	9%	9%
DETROIT COOLING SEASONAL STRIP FUTU (KKN)								
KKN	Spec		Decrease	USD	12%	9%	10%	9%
KKN	Hedge/Member			USD	9%	9%	9%	9%
DETROIT COOLING SEASONAL STRIP FUTU (KKQ)								
KKQ	Spec		Decrease	USD	12%	9%	10%	9%
KKQ	Hedge/Member			USD	9%	9%	9%	9%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DETROIT COOLING SEASONAL STRIP FUTU (KKU)								
KKU	Spec		Decrease	USD	12%	9%	10%	9%
KKU	Hedge/Member			USD	9%	9%	9%	9%
DETROIT HEATING SEASONAL STRIP FUTU (HKF)								
HKF	Spec		Decrease	USD	5%	3%	4%	3%
HKF	Hedge/Member			USD	3%	3%	3%	3%
DETROIT HEATING SEASONAL STRIP FUTU (HKG)								
HKG	Spec		Decrease	USD	5%	3%	4%	3%
HKG	Hedge/Member			USD	3%	3%	3%	3%
DETROIT HEATING SEASONAL STRIP FUTU (HKH)								
HKH	Spec		Decrease	USD	5%	3%	4%	3%
HKH	Hedge/Member			USD	3%	3%	3%	3%
DETROIT HEATING SEASONAL STRIP FUTU (HKV)								
HKV	Spec		Decrease	USD	5%	3%	4%	3%
HKV	Hedge/Member			USD	3%	3%	3%	3%
DETROIT HEATING SEASONAL STRIP FUTU (HKX)								
HKX	Spec		Decrease	USD	5%	3%	4%	3%
HKX	Hedge/Member			USD	3%	3%	3%	3%
DETROIT HEATING SEASONAL STRIP FUTU (HKZ)								
HKZ	Spec		Decrease	USD	5%	3%	4%	3%
HKZ	Hedge/Member			USD	3%	3%	3%	3%
DETROIT INTERNL BINARY F STRIP (DXF)								
DXF	Spec		Decrease	USD	270	200	220	200
DXF	Hedge/Member			USD	200	200	200	200
DETROIT INTERNL BINARY H STRIP (DXH)								
DXH	Spec		Decrease	USD	270	200	220	200
DXH	Hedge/Member			USD	200	200	200	200
DETROIT INTERNL BINARY STRIP FUT (DX)								
DX	Spec		Decrease	USD	270	200	220	200
DX	Hedge/Member			USD	200	200	200	200
DETROIT INTERNL BINARY X STRIP (DXX)								
DXX	Spec		Decrease	USD	270	200	220	200
DXX	Hedge/Member			USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DETROIT INTERNL BINARY Z STRIP (DXZ)								
DXZ	Spec		Decrease	USD	270	200	220	200
DXZ	Hedge/Member			USD	200	200	200	200
DETROIT INTERNL BINARYG STRIP (DXG)								
DXG	Spec		Decrease	USD	270	200	220	200
DXG	Hedge/Member			USD	200	200	200	200
DETROIT INTERNL F STRIP (EKF)								
EKF	Spec		Decrease	USD	20%	15%	17%	15%
EKF	Hedge/Member			USD	15%	15%	15%	15%
DETROIT INTERNL G STRIP (EKG)								
EKG	Spec		Decrease	USD	20%	15%	17%	15%
EKG	Hedge/Member			USD	15%	15%	15%	15%
DETROIT INTERNL H STRIP (EKH)								
EKH	Spec		Decrease	USD	20%	15%	17%	15%
EKH	Hedge/Member			USD	15%	15%	15%	15%
DETROIT INTERNL INDEX (EK)								
EK	Spec		Decrease	USD	20%	15%	17%	15%
EK	Hedge/Member			USD	15%	15%	15%	15%
DETROIT INTERNL X STRIP (EKX)								
EKX	Spec		Decrease	USD	20%	15%	17%	15%
EKX	Hedge/Member			USD	15%	15%	15%	15%
DETROIT INTERNL Z STRIP (EKZ)								
EKZ	Spec		Decrease	USD	20%	15%	17%	15%
EKZ	Hedge/Member			USD	15%	15%	15%	15%
DETROIT MET RAINFL STRP (VLH)								
VLH	Spec		Decrease	USD	54%	40%	44%	40%
VLH	Hedge/Member			USD	40%	40%	40%	40%
DETROIT MET RAINFL STRP (VLJ)								
VLJ	Spec		Decrease	USD	54%	40%	44%	40%
VLJ	Hedge/Member			USD	40%	40%	40%	40%
DETROIT MET RAINFL STRP (VLK)								
VLK	Spec		Decrease	USD	54%	40%	44%	40%
VLK	Hedge/Member			USD	40%	40%	40%	40%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DETROIT MET RAINFL STRP (VLM)								
VLM	Spec		Decrease	USD	54%	40%	44%	40%
VLM	Hedge/Member			USD	40%	40%	40%	40%
DETROIT MET RAINFL STRP (VLN)								
VLN	Spec		Decrease	USD	54%	40%	44%	40%
VLN	Hedge/Member			USD	40%	40%	40%	40%
DETROIT MET RAINFL STRP (VLQ)								
VLQ	Spec		Decrease	USD	54%	40%	44%	40%
VLQ	Hedge/Member			USD	40%	40%	40%	40%
DETROIT MET RAINFL STRP (VLU)								
VLU	Spec		Decrease	USD	54%	40%	44%	40%
VLU	Hedge/Member			USD	40%	40%	40%	40%
DETROIT METRO AIRPT RAINFL MTHLY (VL)								
VL	Spec		Decrease	USD	54%	40%	44%	40%
VL	Hedge/Member			USD	40%	40%	40%	40%
DETROIT MONTHLY CDD FUTURES (KK)								
KK	Spec		Decrease	USD	20%	15%	17%	15%
KK	Hedge/Member			USD	15%	15%	15%	15%
DETROIT MONTHLY HDD FUTURES (HK)								
HK	Spec		Decrease	USD	9%	7%	8%	7%
HK	Hedge/Member			USD	7%	7%	7%	7%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
DETROIT WEEKLY AVG TEMP FUTURES (WHK)								
WHK	Spec	Greater than 10 days to expiration	Decrease	USD	810	600	660	600
WHK	Hedge/Member	Greater than 10 days to expiration		USD	600	600	600	600
WHK	Spec	7-9 days to expiration	Decrease	USD	675	500	550	500
WHK	Hedge/Member	7-9 days to expiration		USD	500	500	500	500
WHK	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WHK	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WHK	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WHK	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
EASTERN U. S. HURRICANE (MX2)								
MX2	Spec		Decrease	USD	3	2	2	2
MX2	Hedge/Member			USD	2	2	2	2
EASTERN U.S. HURRICANE (HXA)								
HXA	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HXA	Hedge/Member			USD	200,000	200,000	200,000	200,000
EASTERN U.S. HURRICANE (HXM)								
HXM	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HXM	Hedge/Member			USD	200,000	200,000	200,000	200,000
EASTERN U.S. HURRICANE SEA BINARY (BHX)								
BHX	Spec		Decrease	USD	3	2	2	2
BHX	Hedge/Member			USD	2	2	2	2
EASTERN U.S. HURRICAN SEA MAX BINARY (MHX)								
MHX	Spec		Decrease	USD	3	2	2	2
MHX	Hedge/Member			USD	2	2	2	2
EDMONTON CAT (V4)								
V4	Spec		Decrease	CAD	2,025	1,500	1,650	1,500
V4	Hedge/Member			CAD	1,500	1,500	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								
EDMONTON CAT STRIP (V4J)								
V4J	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V4J	Hedge/Member			CAD	10,000	10,000	10,000	10,000
EDMONTON CAT STRIP (V4K)								
V4K	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V4K	Hedge/Member			CAD	10,000	10,000	10,000	10,000
EDMONTON CAT STRIP (V4M)								
V4M	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V4M	Hedge/Member			CAD	10,000	10,000	10,000	10,000
EDMONTON CAT STRIP (V4N)								
V4N	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V4N	Hedge/Member			CAD	10,000	10,000	10,000	10,000
EDMONTON CAT STRIP (V4Q)								
V4Q	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V4Q	Hedge/Member			CAD	10,000	10,000	10,000	10,000
EDMONTON CAT STRIP (V4U)								
V4U	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V4U	Hedge/Member			CAD	10,000	10,000	10,000	10,000
EDMONTON COOLING (P4)								
P4	Spec		Decrease	CAD	47%	35%	38%	35%
P4	Hedge/Member			CAD	35%	35%	35%	35%
EDMONTON C-STRIPS (P4J)								
P4J	Spec		Decrease	CAD	34%	25%	28%	25%
P4J	Hedge/Member			CAD	25%	25%	25%	25%
EDMONTON C-STRIPS (P4K)								
P4K	Spec		Decrease	CAD	34%	25%	28%	25%
P4K	Hedge/Member			CAD	25%	25%	25%	25%
EDMONTON C-STRIPS (P4M)								
P4M	Spec		Decrease	CAD	34%	25%	28%	25%
P4M	Hedge/Member			CAD	25%	25%	25%	25%
EDMONTON C-STRIPS (P4N)								
P4N	Spec		Decrease	CAD	34%	25%	28%	25%
P4N	Hedge/Member			CAD	25%	25%	25%	25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EDMONTON C-STRIPS (P4Q)								
P4Q	Spec		Decrease	CAD	34%	25%	28%	25%
P4Q	Hedge/Member			CAD	25%	25%	25%	25%
EDMONTON C-STRIPS (P4U)								
P4U	Spec		Decrease	CAD	34%	25%	28%	25%
P4U	Hedge/Member			CAD	25%	25%	25%	25%
EDMONTON HEATING (A4)								
A4	Spec		Decrease	CAD	8%	6%	6%	6%
A4	Hedge/Member			CAD	6%	6%	6%	6%
EDMONTON H-STRIPS (A4F)								
A4F	Spec		Decrease	CAD	3%	3%	3%	3%
A4F	Hedge/Member			CAD	3%	3%	3%	3%
EDMONTON H-STRIPS (A4G)								
A4G	Spec		Decrease	CAD	3%	3%	3%	3%
A4G	Hedge/Member			CAD	3%	3%	3%	3%
EDMONTON H-STRIPS (A4H)								
A4H	Spec		Decrease	CAD	3%	3%	3%	3%
A4H	Hedge/Member			CAD	3%	3%	3%	3%
EDMONTON H-STRIPS (A4V)								
A4V	Spec		Decrease	CAD	3%	3%	3%	3%
A4V	Hedge/Member			CAD	3%	3%	3%	3%
EDMONTON H-STRIPS (A4X)								
A4X	Spec		Decrease	CAD	3%	3%	3%	3%
A4X	Hedge/Member			CAD	3%	3%	3%	3%
EDMONTON H-STRIPS (A4Z)								
A4Z	Spec		Decrease	CAD	3%	3%	3%	3%
A4Z	Hedge/Member			CAD	3%	3%	3%	3%
ESSEN COOLING SEASONAL STRIP FUTURE (G4J)								
G4J	Spec		Decrease	EUR	2%	2%	2%	2%
G4J	Hedge/Member			EUR	2%	2%	2%	2%
ESSEN COOLING SEASONAL STRIP FUTURE (G4K)								
G4K	Spec		Decrease	EUR	2%	2%	2%	2%
G4K	Hedge/Member			EUR	2%	2%	2%	2%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ESSEN COOLING SEASONAL STRIP FUTURE (G4M)								
G4M	Spec		Decrease	EUR	2%	2%	2%	2%
G4M	Hedge/Member			EUR	2%	2%	2%	2%
ESSEN COOLING SEASONAL STRIP FUTURE (G4N)								
G4N	Spec		Decrease	EUR	2%	2%	2%	2%
G4N	Hedge/Member			EUR	2%	2%	2%	2%
ESSEN COOLING SEASONAL STRIP FUTURE (G4Q)								
G4Q	Spec		Decrease	EUR	2%	2%	2%	2%
G4Q	Hedge/Member			EUR	2%	2%	2%	2%
ESSEN COOLING SEASONAL STRIP FUTURE (G4U)								
G4U	Spec		Decrease	EUR	2%	2%	2%	2%
G4U	Hedge/Member			EUR	2%	2%	2%	2%
ESSEN HDD MONTHLY FUTURES (D4)								
D4	Spec		Decrease	EUR	14%	10%	11%	10%
D4	Hedge/Member			EUR	10%	10%	10%	10%
ESSEN HEATING SEASONAL STRIP FUTURE (D4F)								
D4F	Spec		Decrease	EUR	5%	3%	4%	3%
D4F	Hedge/Member			EUR	3%	3%	3%	3%
ESSEN HEATING SEASONAL STRIP FUTURE (D4G)								
D4G	Spec		Decrease	EUR	5%	3%	4%	3%
D4G	Hedge/Member			EUR	3%	3%	3%	3%
ESSEN HEATING SEASONAL STRIP FUTURE (D4H)								
D4H	Spec		Decrease	EUR	5%	3%	4%	3%
D4H	Hedge/Member			EUR	3%	3%	3%	3%
ESSEN HEATING SEASONAL STRIP FUTURE (D4V)								
D4V	Spec		Decrease	EUR	5%	3%	4%	3%
D4V	Hedge/Member			EUR	3%	3%	3%	3%
ESSEN HEATING SEASONAL STRIP FUTURE (D4X)								
D4X	Spec		Decrease	EUR	5%	3%	4%	3%
D4X	Hedge/Member			EUR	3%	3%	3%	3%
ESSEN HEATING SEASONAL STRIP FUTURE (D4Z)								
D4Z	Spec		Decrease	EUR	5%	3%	4%	3%
D4Z	Hedge/Member			EUR	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ESSEN MONTHLY CDD FUTURES (G4)								
G4	Spec		Decrease	EUR	5%	4%	4%	4%
G4	Hedge/Member			EUR	4%	4%	4%	4%
FL GOLD COAST HURR SEASONAL MAX (MFM)								
MFM	Spec		Decrease	USD	3	2	2	2
MFM	Hedge/Member			USD	2	2	2	2
FL GOLD COAST HURRICANE (HDA)								
HDA	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HDA	Hedge/Member			USD	200,000	200,000	200,000	200,000
FL GOLD COAST HURRICANE SEASONAL (BMF)								
BMF	Spec		Decrease	USD	3	2	2	2
BMF	Hedge/Member			USD	2	2	2	2
FLORIDA GOLD COAST HURRICANE (FM2)								
FM2	Spec		Decrease	USD	2,700	2,000	2,200	2,000
FM2	Hedge/Member			USD	2,000	2,000	2,000	2,000
FLORIDA GOLD COAST HURRICANE (HDM)								
HDM	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HDM	Hedge/Member			USD	200,000	200,000	200,000	200,000
FLORIDA HURRICANE (HFA)								
HFA	Spec		Decrease	USD	270,001	200,001	220,001	200,001
HFA	Hedge/Member			USD	200,001	200,001	200,001	200,001
FLORIDA HURRICANE (HFM)								
HFM	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HFM	Hedge/Member			USD	200,000	200,000	200,000	200,000
FLORIDA HURRICANE (MF2)								
MF2	Spec		Decrease	USD	3	2	2	2
MF2	Hedge/Member			USD	2	2	2	2
FLORIDA HURRICANE SEA MAX BINARY (MHF)								
MHF	Spec		Decrease	USD	3	2	2	2
MHF	Hedge/Member			USD	2	2	2	2
FLORIDA HURRICANE SEASONAL BINARY (BHF)								
BHF	Spec		Decrease	USD	3	2	2	2
BHF	Hedge/Member			USD	2	2	2	2

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FLORIDA+S ATL+N ATL SEA BINARY HURR (BFA)								
BFA	Spec		Decrease	USD	3	2	2	2
BFA	Hedge/Member			USD	2	2	2	2
FROST INDEX FUTURES AMSTERDAM (FZ)								
FZ	Spec		Decrease	EUR	34%	25%	28%	25%
FZ	Hedge/Member			EUR	25%	25%	25%	25%
GALV MO HURR CAT IN BOX SEA BINARY (BHB)								
BHB	Spec		Decrease	USD	3	2	2	2
BHB	Hedge/Member			USD	2	2	2	2
GULF COAST HURRICANE (HGA)								
HGA	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HGA	Hedge/Member			USD	200,000	200,000	200,000	200,000
GULF COAST HURRICANE (HGM)								
HGM	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HGM	Hedge/Member			USD	200,000	200,000	200,000	200,000
GULF COAST HURRICANE (MG2)								
MG2	Spec		Decrease	USD	3	2	2	2
MG2	Hedge/Member			USD	2	2	2	2
GULF COAST HURRICANE SEA BINARY FUT (BHG)								
BHG	Spec		Decrease	USD	3	2	2	2
BHG	Hedge/Member			USD	2	2	2	2
GULF COAST HURRICANE SEA MAX BINARY (MHG)								
MHG	Spec		Decrease	USD	3	2	2	2
MHG	Hedge/Member			USD	2	2	2	2
GULF COAST+FLORIDA HURRICANE (GF2)								
GF2	Spec		Decrease	USD	3	2	2	2
GF2	Hedge/Member			USD	2	2	2	2
GULF COAST+FLORIDA HURRICANE (GFM)								
GFM	Spec		Decrease	USD	270,000	200,000	220,000	200,000
GFM	Hedge/Member			USD	200,000	200,000	200,000	200,000
GULF+FLORIDA HURRICANE (FGM)								
FGM	Spec		Decrease	USD	270,000	200,000	220,000	200,000
FGM	Hedge/Member			USD	200,000	200,000	200,000	200,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
H0 LAS VEGAS HDD FUTURES (H0)								
H0	Spec		Decrease	USD	11%	8%	9%	8%
H0	Hedge/Member			USD	8%	8%	8%	8%
H5 DALLAS HDD FUTURES (H5)								
H5	Spec		Decrease	USD	20%	15%	17%	15%
H5	Hedge/Member			USD	15%	15%	15%	15%
H6 PHILADELPHIA HDD FUTURES (H6)								
H6	Spec		Decrease	USD	14%	10%	11%	10%
H6	Hedge/Member			USD	10%	10%	10%	10%
H7 PORTLAND HDD FUTURES (H7)								
H7	Spec		Decrease	USD	7%	5%	6%	5%
H7	Hedge/Member			USD	5%	5%	5%	5%
H8 TUCSON HDD FUTURES (H8)								
H8	Spec		Decrease	USD	14%	10%	11%	10%
H8	Hedge/Member			USD	10%	10%	10%	10%
H9 DES MOINES HDD FUTURES (H9)								
H9	Spec		Decrease	USD	9%	7%	8%	7%
H9	Hedge/Member			USD	7%	7%	7%	7%
HIROSHIMA HJF PAC RIM DLY AVG TEMP (HJF)								
HJF	Spec		Decrease	JPY	4%	3%	3%	3%
HJF	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA HJG PAC RIM DLY AVG TEMP (HJG)								
HJG	Spec		Decrease	JPY	4%	3%	3%	3%
HJG	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA HJH PAC RIM DLY AVG TEMP (HJH)								
HJH	Spec		Decrease	JPY	4%	3%	3%	3%
HJH	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA HJJ PAC RIM DLY AVG TEMP (HJJ)								
HJJ	Spec		Decrease	JPY	4%	3%	3%	3%
HJJ	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA HJK PAC RIM DLY AVG TEMP (HJK)								
HJK	Spec		Decrease	JPY	4%	3%	3%	3%
HJK	Hedge/Member			JPY	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HIROSHIMA HJM PAC RIM DLY AVG TEMP (HJM)								
HJM	Spec		Decrease	JPY	4%	3%	3%	3%
HJM	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA HJN PAC RIM DLY AVG TEMP (HJN)								
HJN	Spec		Decrease	JPY	4%	3%	3%	3%
HJN	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA HJQ PAC RIM DLY AVG TEMP (HJQ)								
HJQ	Spec		Decrease	JPY	4%	3%	3%	3%
HJQ	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA HJU PAC RIM DLY AVG TEMP (HJU)								
HJU	Spec		Decrease	JPY	4%	3%	3%	3%
HJU	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA HJV PAC RIM DLY AVG TEMP (HJV)								
HJV	Spec		Decrease	JPY	4%	3%	3%	3%
HJV	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA HJX PAC RIM DLY AVG TEMP (HJX)								
HJX	Spec		Decrease	JPY	4%	3%	3%	3%
HJX	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA HJZ PAC RIM DLY AVG TEMP (HJZ)								
HJZ	Spec		Decrease	JPY	4%	3%	3%	3%
HJZ	Hedge/Member			JPY	3%	3%	3%	3%
HIROSHIMA PACIFIC RIM MONTHLY (HJ)								
HJ	Spec		Decrease	JPY	4%	3%	3%	3%
HJ	Hedge/Member			JPY	3%	3%	3%	3%
HOUSTON COOLING SEASONAL STRIP FUTU (KRJ)								
KRJ	Spec		Decrease	USD	4%	3%	4%	3%
KRJ	Hedge/Member			USD	3%	3%	3%	3%
HOUSTON COOLING SEASONAL STRIP FUTU (KRK)								
KRK	Spec		Decrease	USD	4%	3%	4%	3%
KRK	Hedge/Member			USD	3%	3%	3%	3%
HOUSTON COOLING SEASONAL STRIP FUTU (KRM)								
KRM	Spec		Decrease	USD	4%	3%	4%	3%
KRM	Hedge/Member			USD	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HOUSTON COOLING SEASONAL STRIP FUTU (KRN)								
KRN	Spec		Decrease	USD	4%	3%	4%	3%
KRN	Hedge/Member			USD	3%	3%	3%	3%
HOUSTON COOLING SEASONAL STRIP FUTU (KRQ)								
KRQ	Spec		Decrease	USD	4%	3%	4%	3%
KRQ	Hedge/Member			USD	3%	3%	3%	3%
HOUSTON COOLING SEASONAL STRIP FUTU (KRU)								
KRU	Spec		Decrease	USD	4%	3%	4%	3%
KRU	Hedge/Member			USD	3%	3%	3%	3%
HOUSTON HEATING SEASONAL STRIP FUTU (HRF)								
HRF	Spec		Decrease	USD	7%	5%	6%	5%
HRF	Hedge/Member			USD	5%	5%	5%	5%
HOUSTON HEATING SEASONAL STRIP FUTU (HRG)								
HRG	Spec		Decrease	USD	7%	5%	6%	5%
HRG	Hedge/Member			USD	5%	5%	5%	5%
HOUSTON HEATING SEASONAL STRIP FUTU (HRH)								
HRH	Spec		Decrease	USD	7%	5%	6%	5%
HRH	Hedge/Member			USD	5%	5%	5%	5%
HOUSTON HEATING SEASONAL STRIP FUTU (HRV)								
HRV	Spec		Decrease	USD	7%	5%	6%	5%
HRV	Hedge/Member			USD	5%	5%	5%	5%
HOUSTON HEATING SEASONAL STRIP FUTU (HRX)								
HRX	Spec		Decrease	USD	7%	5%	6%	5%
HRX	Hedge/Member			USD	5%	5%	5%	5%
HOUSTON HEATING SEASONAL STRIP FUTU (HRZ)								
HRZ	Spec		Decrease	USD	7%	5%	6%	5%
HRZ	Hedge/Member			USD	5%	5%	5%	5%
HOUSTON MONTHLY CDD FUTURES (KR)								
KR	Spec		Decrease	USD	7%	5%	6%	5%
KR	Hedge/Member			USD	5%	5%	5%	5%
HOUSTON MONTHLY HDD FUTURES (HR)								
HR	Spec		Decrease	USD	14%	10%	11%	10%
HR	Hedge/Member			USD	10%	10%	10%	10%

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

HOUSTON WEEKLY AVG TEMP FUTURES (WHH)

WHH	Spec	Greater than 10 days to expiration	Decrease	USD	675	500	550	500
WHH	Hedge/Member	Greater than 10 days to expiration		USD	500	500	500	500
WHH	Spec	7-9 days to expiration	Decrease	USD	540	400	440	400
WHH	Hedge/Member	7-9 days to expiration		USD	400	400	400	400
WHH	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WHH	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WHH	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WHH	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200

HURRICANE SEA MAX CAT IN BOX BINARY (MHB)

MHB	Spec		Decrease	USD	3	2	2	2
MHB	Hedge/Member			USD	2	2	2	2

JACKSONVILLE AIRPORT WKLY TEMP (WVF)

WVF	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WVF	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
WVF	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WVF	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WVF	Spec	7-9 days to expiration	Decrease	USD	540	400	440	400
WVF	Hedge/Member	7-9 days to expiration		USD	400	400	400	400
WVF	Spec	Greater than 10 days to expiration	Decrease	USD	675	500	550	500
WVF	Hedge/Member	Greater than 10 days to expiration		USD	500	500	500	500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
JACKSONVILLE INT RAINFL MTHLY (LF)								
LF	Spec		Decrease	USD	57%	42%	46%	42%
LF	Hedge/Member			USD	42%	42%	42%	42%
JACKSONVILLE INT RAINFL STRP (LFH)								
LFH	Spec		Decrease	USD	57%	42%	46%	42%
LFH	Hedge/Member			USD	42%	42%	42%	42%
JACKSONVILLE INT RAINFL STRP (LFJ)								
LFJ	Spec		Decrease	USD	57%	42%	46%	42%
LFJ	Hedge/Member			USD	42%	42%	42%	42%
JACKSONVILLE INT RAINFL STRP (LFK)								
LFK	Spec		Decrease	USD	57%	42%	46%	42%
LFK	Hedge/Member			USD	42%	42%	42%	42%
JACKSONVILLE INT RAINFL STRP (LFM)								
LFM	Spec		Decrease	USD	57%	42%	46%	42%
LFM	Hedge/Member			USD	42%	42%	42%	42%
JACKSONVILLE INT RAINFL STRP (LFN)								
LFN	Spec		Decrease	USD	57%	42%	46%	42%
LFN	Hedge/Member			USD	42%	42%	42%	42%
JACKSONVILLE INT RAINFL STRP (LFQ)								
LFQ	Spec		Decrease	USD	57%	42%	46%	42%
LFQ	Hedge/Member			USD	42%	42%	42%	42%
JACKSONVILLE INT RAINFL STRP (LFU)								
LFU	Spec		Decrease	USD	57%	42%	46%	42%
LFU	Hedge/Member			USD	42%	42%	42%	42%
JACKSONVILLE INTERN AIRPORT MONTH (A0)								
A0	Spec		Decrease	USD	8%	6%	7%	6%
A0	Hedge/Member			USD	6%	6%	6%	6%
JACKSONVILLE INTL DEC HDD SEA STRIP (VFZ)								
VFZ	Spec		Decrease	USD	7%	5%	5%	5%
VFZ	Hedge/Member			USD	5%	5%	5%	5%
JACKSONVILLE INTL FEB HDD SEA STRIP (VFG)								
VFG	Spec		Decrease	USD	7%	5%	5%	5%
VFG	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
JACKSONVILLE INTL JAN HDD SEA STRIP (VFF)								
VFF	Spec		Decrease	USD	7%	5%	5%	5%
VFF	Hedge/Member			USD	5%	5%	5%	5%
JACKSONVILLE INTL MAR HDD SEA STRIP (VFH)								
VFH	Spec		Decrease	USD	7%	5%	5%	5%
VFH	Hedge/Member			USD	5%	5%	5%	5%
JACKSONVILLE INTL MONTHLY HDD (VF)								
VF	Spec		Decrease	USD	11%	8%	9%	8%
VF	Hedge/Member			USD	8%	8%	8%	8%
JACKSONVILLE INTL NOV HDD SEA STRIP (VFX)								
VFX	Spec		Decrease	USD	7%	5%	5%	5%
VFX	Hedge/Member			USD	5%	5%	5%	5%
JACKSONVILLE INTL OCT HDD SEA STRIP (VFV)								
VFV	Spec		Decrease	USD	7%	5%	5%	5%
VFV	Hedge/Member			USD	5%	5%	5%	5%
JACKSONVILLE INTL SEASONAL CDD (A0J)								
A0J	Spec		Decrease	USD	8%	6%	6%	6%
A0J	Hedge/Member			USD	6%	6%	6%	6%
JACKSONVILLE INTL SEASONAL CDD (A0K)								
A0K	Spec		Decrease	USD	8%	6%	6%	6%
A0K	Hedge/Member			USD	6%	6%	6%	6%
JACKSONVILLE INTL SEASONAL CDD (A0M)								
A0M	Spec		Decrease	USD	8%	6%	6%	6%
A0M	Hedge/Member			USD	6%	6%	6%	6%
JACKSONVILLE INTL SEASONAL CDD (A0N)								
A0N	Spec		Decrease	USD	8%	6%	6%	6%
A0N	Hedge/Member			USD	6%	6%	6%	6%
JACKSONVILLE INTL SEASONAL CDD (A0Q)								
A0Q	Spec		Decrease	USD	8%	6%	6%	6%
A0Q	Hedge/Member			USD	6%	6%	6%	6%
JACKSONVILLE INTL SEASONAL CDD (A0U)								
A0U	Spec		Decrease	USD	8%	6%	6%	6%
A0U	Hedge/Member			USD	6%	6%	6%	6%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
JACKSONVILLE RAIN SYNTH M (EF)								
EF	Spec		Decrease	USD	57%	42%	46%	42%
EF	Hedge/Member			USD	42%	42%	42%	42%
K0 LAS VEGAS CDD FUTURES (K0)								
K0	Spec		Decrease	USD	5%	4%	4%	4%
K0	Hedge/Member			USD	4%	4%	4%	4%
K1 ATLANTA CDD FUTURES (K1)								
K1	Spec		Decrease	USD	11%	8%	9%	8%
K1	Hedge/Member			USD	8%	8%	8%	8%
K2 CHICAGO CDD FUTURES (K2)								
K2	Spec		Decrease	USD	20%	15%	17%	15%
K2	Hedge/Member			USD	15%	15%	15%	15%
K3 CINCINNATI CDD FUTURES (K3)								
K3	Spec		Decrease	USD	24%	18%	20%	18%
K3	Hedge/Member			USD	18%	18%	18%	18%
K4 NEW YORK CDD FUTURES (K4)								
K4	Spec		Decrease	USD	18%	13%	14%	13%
K4	Hedge/Member			USD	13%	13%	13%	13%
K5 DALLAS CDD FUTURES (K5)								
K5	Spec		Decrease	USD	11%	8%	9%	8%
K5	Hedge/Member			USD	8%	8%	8%	8%
K6 PHILIDELPHIA CDD FUTURES (K6)								
K6	Spec		Decrease	USD	14%	10%	11%	10%
K6	Hedge/Member			USD	10%	10%	10%	10%
K7 PORTLAND CDD FUTURES (K7)								
K7	Spec		Decrease	USD	20%	15%	17%	15%
K7	Hedge/Member			USD	15%	15%	15%	15%
K8 TUCSON CDD FUTURES (K8)								
K8	Spec		Decrease	USD	5%	4%	4%	4%
K8	Hedge/Member			USD	4%	4%	4%	4%
K9 DES MOINES CDD FUTURES (K9)								
K9	Spec		Decrease	USD	19%	14%	15%	14%
K9	Hedge/Member			USD	14%	14%	14%	14%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
KANSAS CITY COOLING SEASONAL STRIP (KXJ)								
KXJ	Spec		Decrease	USD	8%	6%	6%	6%
KXJ	Hedge/Member			USD	6%	6%	6%	6%
KANSAS CITY COOLING SEASONAL STRIP (KXK)								
KXK	Spec		Decrease	USD	8%	6%	6%	6%
KXK	Hedge/Member			USD	6%	6%	6%	6%
KANSAS CITY COOLING SEASONAL STRIP (KXM)								
KXM	Spec		Decrease	USD	8%	6%	6%	6%
KXM	Hedge/Member			USD	6%	6%	6%	6%
KANSAS CITY COOLING SEASONAL STRIP (KXN)								
KXN	Spec		Decrease	USD	8%	6%	6%	6%
KXN	Hedge/Member			USD	6%	6%	6%	6%
KANSAS CITY COOLING SEASONAL STRIP (KXQ)								
KXQ	Spec		Decrease	USD	8%	6%	6%	6%
KXQ	Hedge/Member			USD	6%	6%	6%	6%
KANSAS CITY COOLING SEASONAL STRIP (KXU)								
KXU	Spec		Decrease	USD	8%	6%	6%	6%
KXU	Hedge/Member			USD	6%	6%	6%	6%
KANSAS CITY HEATING SEASONAL STRIP (HXF)								
HXF	Spec		Decrease	USD	4%	3%	4%	3%
HXF	Hedge/Member			USD	3%	3%	3%	3%
KANSAS CITY HEATING SEASONAL STRIP (HXG)								
HXG	Spec		Decrease	USD	4%	3%	4%	3%
HXG	Hedge/Member			USD	3%	3%	3%	3%
KANSAS CITY HEATING SEASONAL STRIP (HXH)								
HXH	Spec		Decrease	USD	4%	3%	4%	3%
HXH	Hedge/Member			USD	3%	3%	3%	3%
KANSAS CITY HEATING SEASONAL STRIP (HXV)								
HXV	Spec		Decrease	USD	4%	3%	4%	3%
HXV	Hedge/Member			USD	3%	3%	3%	3%
KANSAS CITY HEATING SEASONAL STRIP (HXX)								
HXX	Spec		Decrease	USD	4%	3%	4%	3%
HXX	Hedge/Member			USD	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
KANSAS CITY HEATING SEASONAL STRIP (HXZ)								
HXZ	Spec		Decrease	USD	4%	3%	4%	3%
HXZ	Hedge/Member			USD	3%	3%	3%	3%
KANSAS CITY MONTHLY FUTURES (KX)								
KX	Spec		Decrease	USD	11%	8%	9%	8%
KX	Hedge/Member			USD	8%	8%	8%	8%
KANSAS CITY MONTHLY HDD FUTURES (HX)								
HX	Spec		Decrease	USD	11%	8%	9%	8%
HX	Hedge/Member			USD	8%	8%	8%	8%
KANSAS CITY WEEKLY AVG TEMP FUTURES (WKX)								
WKX	Spec	Greater than 10 days to expiration	Decrease	USD	810	600	660	600
WKX	Hedge/Member	Greater than 10 days to expiration		USD	600	600	600	600
WKX	Spec	7-9 days to expiration	Decrease	USD	675	500	550	500
WKX	Hedge/Member	7-9 days to expiration		USD	500	500	500	500
WKX	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WKX	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WKX	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WKX	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
KC RAINFALL APRIL STRIP FUTURE (KCJ)								
KCJ	Spec		Decrease	USD	61%	45%	50%	45%
KCJ	Hedge/Member			USD	45%	45%	45%	45%
KC RAINFALL AUGUST STRIP FUTURE (KCQ)								
KCQ	Spec		Decrease	USD	61%	45%	50%	45%
KCQ	Hedge/Member			USD	45%	45%	45%	45%
KC RAINFALL JULY STRIP FUTURE (KCN)								
KCN	Spec		Decrease	USD	61%	45%	50%	45%
KCN	Hedge/Member			USD	45%	45%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
KC RAINFALL JUNE STRIP FUTURE (KCM)								
KCM	Spec		Decrease	USD	61%	45%	50%	45%
KCM	Hedge/Member			USD	45%	45%	45%	45%
KC RAINFALL MARCH STRIP FUTURE (KCH)								
KCH	Spec		Decrease	USD	61%	45%	50%	45%
KCH	Hedge/Member			USD	45%	45%	45%	45%
KC RAINFALL MAY STRIP FUTURE (KCK)								
KCK	Spec		Decrease	USD	61%	45%	50%	45%
KCK	Hedge/Member			USD	45%	45%	45%	45%
KC RAINFALL MONTHLY FUTURE (KC)								
KC	Spec		Decrease	USD	61%	45%	50%	45%
KC	Hedge/Member			USD	45%	45%	45%	45%
KC RAINFALL SEPTEMBER STRIP FUTURE (KCU)								
KCU	Spec		Decrease	USD	61%	45%	50%	45%
KCU	Hedge/Member			USD	45%	45%	45%	45%
L. A. DOWNTOWN USC CAMPUS WK. TEMP (WVH)								
WVH	Spec	Less than 3 days to expiration	Decrease	USD	135	100	110	100
WVH	Hedge/Member	Less than 3 days to expiration		USD	100	100	100	100
WVH	Spec	4-6 days to expiration	Decrease	USD	270	200	220	200
WVH	Hedge/Member	4-6 days to expiration		USD	200	200	200	200
WVH	Spec	7-9 days to expiration	Decrease	USD	405	300	330	300
WVH	Hedge/Member	7-9 days to expiration		USD	300	300	300	300
WVH	Spec	Greater than 10 days to expiration	Decrease	USD	540	400	440	400
WVH	Hedge/Member	Greater than 10 days to expiration		USD	400	400	400	400
LA/USC CAMPUS RAIN ST SYNTH (CLJ)								
CLJ	Spec		Decrease	USD	99%	73%	80%	73%
CLJ	Hedge/Member			USD	73%	73%	73%	73%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LA/USC CAMPUS RAINFL MTHLY (AR)								
AR	Spec		Decrease	USD	99%	73%	80%	73%
AR	Hedge/Member			USD	73%	73%	73%	73%
LA/USC CAMPUS RAINFL STRIP (ARH)								
ARH	Spec		Decrease	USD	99%	73%	80%	73%
ARH	Hedge/Member			USD	73%	73%	73%	73%
LA/USC CAMPUS RAINFL STRIP (ARJ)								
ARJ	Spec		Decrease	USD	99%	73%	80%	73%
ARJ	Hedge/Member			USD	73%	73%	73%	73%
LA/USC CAMPUS RAINFL STRIP (ARK)								
ARK	Spec		Decrease	USD	99%	73%	80%	73%
ARK	Hedge/Member			USD	73%	73%	73%	73%
LA/USC CAMPUS RAINFL STRIP (ARM)								
ARM	Spec		Decrease	USD	99%	73%	80%	73%
ARM	Hedge/Member			USD	73%	73%	73%	73%
LA/USC CAMPUS RAINFL STRIP (ARQ)								
ARQ	Spec		Decrease	USD	99%	73%	80%	73%
ARQ	Hedge/Member			USD	73%	73%	73%	73%
LA/USC CAMPUS RAINFL STRIP (ARU)								
ARU	Spec		Decrease	USD	99%	73%	80%	73%
ARU	Hedge/Member			USD	73%	73%	73%	73%
LAS VEGAS HEATING SEASONAL STRIP FU (H0F)								
H0F	Spec		Decrease	USD	6%	5%	5%	5%
H0F	Hedge/Member			USD	5%	5%	5%	5%
LAS VEGAS HEATING SEASONAL STRIP FU (H0G)								
H0G	Spec		Decrease	USD	6%	5%	5%	5%
H0G	Hedge/Member			USD	5%	5%	5%	5%
LAS VEGAS HEATING SEASONAL STRIP FU (H0H)								
H0H	Spec		Decrease	USD	6%	5%	5%	5%
H0H	Hedge/Member			USD	5%	5%	5%	5%
LAS VEGAS HEATING SEASONAL STRIP FU (H0V)								
H0V	Spec		Decrease	USD	6%	5%	5%	5%
H0V	Hedge/Member			USD	5%	5%	5%	5%

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

LAS VEGAS HEATING SEASONAL STRIP FU (H0X)

H0X	Spec		Decrease	USD	6%	5%	5%	5%
H0X	Hedge/Member			USD	5%	5%	5%	5%

LAS VEGAS HEATING SEASONAL STRIP FU (H0Z)

H0Z	Spec		Decrease	USD	6%	5%	5%	5%
H0Z	Hedge/Member			USD	5%	5%	5%	5%

LAS VEGAS SEASONAL STRIP CDD (K0K)

K0K	Spec		Decrease	USD	3%	2%	3%	2%
K0K	Hedge/Member			USD	2%	2%	2%	2%

LAS VEGAS SEASONAL STRIP CDD FUTURE (K0J)

K0J	Spec		Decrease	USD	3%	2%	3%	2%
K0J	Hedge/Member			USD	2%	2%	2%	2%

LAS VEGAS SEASONAL STRIP CDD FUTURE (K0M)

K0M	Spec		Decrease	USD	3%	2%	3%	2%
K0M	Hedge/Member			USD	2%	2%	2%	2%

LAS VEGAS SEASONAL STRIP CDD FUTURE (K0N)

K0N	Spec		Decrease	USD	3%	2%	3%	2%
K0N	Hedge/Member			USD	2%	2%	2%	2%

LAS VEGAS SEASONAL STRIP CDD FUTURE (K0Q)

K0Q	Spec		Decrease	USD	3%	2%	3%	2%
K0Q	Hedge/Member			USD	2%	2%	2%	2%

LAS VEGAS SEASONAL STRIP FUTURE (K0U)

K0U	Spec		Decrease	USD	3%	2%	3%	2%
K0U	Hedge/Member			USD	2%	2%	2%	2%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LAS VEGAS WEEKLY AVG TEMP FUTURE (WH0)								
WH0	Spec	Greater than 10 days to expiration	Decrease	USD	675	500	550	500
WH0	Hedge/Member	Greater than 10 days to expiration		USD	500	500	500	500
WH0	Spec	7-9 days to expiration	Decrease	USD	540	400	440	400
WH0	Hedge/Member	7-9 days to expiration		USD	400	400	400	400
WH0	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WH0	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WH0	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WH0	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
LITTLE ROCK ADAMS FD DEC HDD SEA ST (VGZ)								
VGZ	Spec		Decrease	USD	7%	5%	5%	5%
VGZ	Hedge/Member			USD	5%	5%	5%	5%
LITTLE ROCK ADAMS FD FEB HDD SEA ST (VGG)								
VGG	Spec		Decrease	USD	7%	5%	5%	5%
VGG	Hedge/Member			USD	5%	5%	5%	5%
LITTLE ROCK ADAMS FD JAN HDD SEA ST (VGF)								
VGF	Spec		Decrease	USD	7%	5%	5%	5%
VGF	Hedge/Member			USD	5%	5%	5%	5%
LITTLE ROCK ADAMS FD MAR HDD SEA ST (VGH)								
VGH	Spec		Decrease	USD	7%	5%	5%	5%
VGH	Hedge/Member			USD	5%	5%	5%	5%
LITTLE ROCK ADAMS FD MONTHLY HDD (VG)								
VG	Spec		Decrease	USD	11%	8%	9%	8%
VG	Hedge/Member			USD	8%	8%	8%	8%
LITTLE ROCK ADAMS FD NOV HDD SEA ST (VGX)								
VGX	Spec		Decrease	USD	7%	5%	5%	5%
VGX	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LITTLE ROCK ADAMS FD OCT HDD SEA ST (VGV)								
VGV	Spec		Decrease	USD	7%	5%	5%	5%
VGV	Hedge/Member			USD	5%	5%	5%	5%
LITTLE ROCK ADAMS FD SEASONAL CDD (ATJ)								
ATJ	Spec		Decrease	USD	8%	6%	6%	6%
ATJ	Hedge/Member			USD	6%	6%	6%	6%
LITTLE ROCK ADAMS FD SEASONAL CDD (ATK)								
ATK	Spec		Decrease	USD	8%	6%	6%	6%
ATK	Hedge/Member			USD	6%	6%	6%	6%
LITTLE ROCK ADAMS FD SEASONAL CDD (ATM)								
ATM	Spec		Decrease	USD	8%	6%	6%	6%
ATM	Hedge/Member			USD	6%	6%	6%	6%
LITTLE ROCK ADAMS FD SEASONAL CDD (ATN)								
ATN	Spec		Decrease	USD	8%	6%	6%	6%
ATN	Hedge/Member			USD	6%	6%	6%	6%
LITTLE ROCK ADAMS FD SEASONAL CDD (ATQ)								
ATQ	Spec		Decrease	USD	8%	6%	6%	6%
ATQ	Hedge/Member			USD	6%	6%	6%	6%
LITTLE ROCK ADAMS FD SEASONAL CDD (ATU)								
ATU	Spec		Decrease	USD	8%	6%	6%	6%
ATU	Hedge/Member			USD	6%	6%	6%	6%
LITTLE ROCK ADAMS FIELD MONTH (AT)								
AT	Spec		Decrease	USD	8%	6%	7%	6%
AT	Hedge/Member			USD	6%	6%	6%	6%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LITTLE ROCK ADAMS FIELD WKLY TEMP (WVG)								
WVG	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WVG	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
WVG	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WVG	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WVG	Spec	7-9 days to expiration	Decrease	USD	540	400	440	400
WVG	Hedge/Member	7-9 days to expiration		USD	400	400	400	400
WVG	Spec	Greater than 10 days to expiration	Decrease	USD	675	500	550	500
WVG	Hedge/Member	Greater than 10 days to expiration		USD	500	500	500	500
LONDON CDD MONTHLY FUTURES (G0)								
G0	Spec		Decrease	GBP	9%	7%	8%	7%
G0	Hedge/Member			GBP	7%	7%	7%	7%
LONDON COOLING SEASONAL STRIP FUTUR (G0J)								
G0J	Spec		Decrease	GBP	2%	2%	2%	2%
G0J	Hedge/Member			GBP	2%	2%	2%	2%
LONDON COOLING SEASONAL STRIP FUTUR (G0K)								
G0K	Spec		Decrease	GBP	2%	2%	2%	2%
G0K	Hedge/Member			GBP	2%	2%	2%	2%
LONDON COOLING SEASONAL STRIP FUTUR (G0M)								
G0M	Spec		Decrease	GBP	2%	2%	2%	2%
G0M	Hedge/Member			GBP	2%	2%	2%	2%
LONDON COOLING SEASONAL STRIP FUTUR (G0N)								
G0N	Spec		Decrease	GBP	2%	2%	2%	2%
G0N	Hedge/Member			GBP	2%	2%	2%	2%
LONDON COOLING SEASONAL STRIP FUTUR (G0Q)								
G0Q	Spec		Decrease	GBP	2%	2%	2%	2%
G0Q	Hedge/Member			GBP	2%	2%	2%	2%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LONDON COOLING SEASONAL STRIP FUTUR (G0U)								
G0U	Spec		Decrease	GBP	2%	2%	2%	2%
G0U	Hedge/Member			GBP	2%	2%	2%	2%
LONDON HEATING SEASONAL STRIP FUTUR (D0F)								
D0F	Spec		Decrease	GBP	4%	3%	3%	3%
D0F	Hedge/Member			GBP	3%	3%	3%	3%
LONDON HEATING SEASONAL STRIP FUTUR (D0G)								
D0G	Spec		Decrease	GBP	4%	3%	3%	3%
D0G	Hedge/Member			GBP	3%	3%	3%	3%
LONDON HEATING SEASONAL STRIP FUTUR (D0H)								
D0H	Spec		Decrease	GBP	4%	3%	3%	3%
D0H	Hedge/Member			GBP	3%	3%	3%	3%
LONDON HEATING SEASONAL STRIP FUTUR (D0V)								
D0V	Spec		Decrease	GBP	4%	3%	3%	3%
D0V	Hedge/Member			GBP	3%	3%	3%	3%
LONDON HEATING SEASONAL STRIP FUTUR (D0X)								
D0X	Spec		Decrease	GBP	4%	3%	3%	3%
D0X	Hedge/Member			GBP	3%	3%	3%	3%
LONDON HEATING SEASONAL STRIP FUTUR (D0Z)								
D0Z	Spec		Decrease	GBP	4%	3%	3%	3%
D0Z	Hedge/Member			GBP	3%	3%	3%	3%
LONDON MONTHLY HDD FUTURES (D0)								
D0	Spec		Decrease	GBP	8%	6%	7%	6%
D0	Hedge/Member			GBP	6%	6%	6%	6%
LOS ANGELES USC CAMPUS DEC HDD SEA S (VHZ)								
VHZ	Spec		Decrease	USD	7%	5%	5%	5%
VHZ	Hedge/Member			USD	5%	5%	5%	5%
LOS ANGELES USC CAMPUS FEB HDD SEA S (VHG)								
VHG	Spec		Decrease	USD	7%	5%	5%	5%
VHG	Hedge/Member			USD	5%	5%	5%	5%
LOS ANGELES USC CAMPUS JAN HDD SEA S (VHF)								
VHF	Spec		Decrease	USD	7%	5%	5%	5%
VHF	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
LOS ANGELES USC CAMPUS MAR HDD SEA S (VHH)								
VHH	Spec		Decrease	USD	7%	5%	5%	5%
VHH	Hedge/Member			USD	5%	5%	5%	5%
LOS ANGELES USC CAMPUS MONTHLY CDD (AH)								
AH	Spec		Decrease	USD	11%	8%	9%	8%
AH	Hedge/Member			USD	8%	8%	8%	8%
LOS ANGELES USC CAMPUS MONTHLY HDD (VH)								
VH	Spec		Decrease	USD	20%	15%	17%	15%
VH	Hedge/Member			USD	15%	15%	15%	15%
LOS ANGELES USC CAMPUS NOV HDD SEA S (VHX)								
VHX	Spec		Decrease	USD	7%	5%	5%	5%
VHX	Hedge/Member			USD	5%	5%	5%	5%
LOS ANGELES USC CAMPUS OCT HDD SEA S (VHV)								
VHV	Spec		Decrease	USD	7%	5%	5%	5%
VHV	Hedge/Member			USD	5%	5%	5%	5%
LOS ANGELES USC CAMPUS SEASONAL CDD (AHJ)								
AHJ	Spec		Decrease	USD	8%	6%	6%	6%
AHJ	Hedge/Member			USD	6%	6%	6%	6%
LOS ANGELES USC CAMPUS SEASONAL CDD (AHK)								
AHK	Spec		Decrease	USD	8%	6%	6%	6%
AHK	Hedge/Member			USD	6%	6%	6%	6%
LOS ANGELES USC CAMPUS SEASONAL CDD (AHM)								
AHM	Spec		Decrease	USD	8%	6%	6%	6%
AHM	Hedge/Member			USD	6%	6%	6%	6%
LOS ANGELES USC CAMPUS SEASONAL CDD (AHN)								
AHN	Spec		Decrease	USD	8%	6%	6%	6%
AHN	Hedge/Member			USD	6%	6%	6%	6%
LOS ANGELES USC CAMPUS SEASONAL CDD (AHQ)								
AHQ	Spec		Decrease	USD	8%	6%	6%	6%
AHQ	Hedge/Member			USD	6%	6%	6%	6%
LOS ANGELES USC CAMPUS SEASONAL CDD (AHU)								
AHU	Spec		Decrease	USD	8%	6%	6%	6%
AHU	Hedge/Member			USD	6%	6%	6%	6%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MADRID CDD MONTHLY FUTURES (GQ)								
GQ	Spec		Decrease	EUR	5%	4%	4%	4%
GQ	Hedge/Member			EUR	4%	4%	4%	4%
MADRID COOLING SEASONAL STRIP FUTUR (GQJ)								
GQJ	Spec		Decrease	EUR	1%	1%	1%	1%
GQJ	Hedge/Member			EUR	1%	1%	1%	1%
MADRID COOLING SEASONAL STRIP FUTUR (GQK)								
GQK	Spec		Decrease	EUR	1%	1%	1%	1%
GQK	Hedge/Member			EUR	1%	1%	1%	1%
MADRID COOLING SEASONAL STRIP FUTUR (GQM)								
GQM	Spec		Decrease	EUR	1%	1%	1%	1%
GQM	Hedge/Member			EUR	1%	1%	1%	1%
MADRID COOLING SEASONAL STRIP FUTUR (GQN)								
GQN	Spec		Decrease	EUR	1%	1%	1%	1%
GQN	Hedge/Member			EUR	1%	1%	1%	1%
MADRID COOLING SEASONAL STRIP FUTUR (GQQ)								
GQQ	Spec		Decrease	EUR	1%	1%	1%	1%
GQQ	Hedge/Member			EUR	1%	1%	1%	1%
MADRID COOLING SEASONAL STRIP FUTUR (GQU)								
GQU	Spec		Decrease	EUR	1%	1%	1%	1%
GQU	Hedge/Member			EUR	1%	1%	1%	1%
MADRID HEATING SEASONAL STRIP FUTUR (DQF)								
DQF	Spec		Decrease	EUR	4%	3%	4%	3%
DQF	Hedge/Member			EUR	3%	3%	3%	3%
MADRID HEATING SEASONAL STRIP FUTUR (DQG)								
DQG	Spec		Decrease	EUR	4%	3%	4%	3%
DQG	Hedge/Member			EUR	3%	3%	3%	3%
MADRID HEATING SEASONAL STRIP FUTUR (DQH)								
DQH	Spec		Decrease	EUR	4%	3%	4%	3%
DQH	Hedge/Member			EUR	3%	3%	3%	3%
MADRID HEATING SEASONAL STRIP FUTUR (DQV)								
DQV	Spec		Decrease	EUR	4%	3%	4%	3%
DQV	Hedge/Member			EUR	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MADRID HEATING SEASONAL STRIP FUTUR (DQX)								
DQX	Spec		Decrease	EUR	4%	3%	4%	3%
DQX	Hedge/Member			EUR	3%	3%	3%	3%
MADRID HEATING SEASONAL STRIP FUTUR (DQZ)								
DQZ	Spec		Decrease	EUR	4%	3%	4%	3%
DQZ	Hedge/Member			EUR	3%	3%	3%	3%
MADRID MONTHLY HDD FUTURES (DQ)								
DQ	Spec		Decrease	EUR	7%	5%	5%	5%
DQ	Hedge/Member			EUR	5%	5%	5%	5%
MELBOURNE COOLING SEASONAL ST FUT (8TF)								
8TF	Spec		Decrease	USD	18%	13%	14%	13%
8TF	Hedge/Member			USD	13%	13%	13%	13%
MELBOURNE COOLING SEASONAL ST FUT (8TG)								
8TG	Spec		Decrease	USD	18%	13%	14%	13%
8TG	Hedge/Member			USD	13%	13%	13%	13%
MELBOURNE COOLING SEASONAL ST FUT (8TH)								
8TH	Spec		Decrease	USD	18%	13%	14%	13%
8TH	Hedge/Member			USD	13%	13%	13%	13%
MELBOURNE COOLING SEASONAL ST FUT (8TV)								
8TV	Spec		Decrease	USD	18%	13%	14%	13%
8TV	Hedge/Member			USD	13%	13%	13%	13%
MELBOURNE COOLING SEASONAL ST FUT (8TX)								
8TX	Spec		Decrease	USD	18%	13%	14%	13%
8TX	Hedge/Member			USD	13%	13%	13%	13%
MELBOURNE COOLING SEASONAL ST FUT (8TZ)								
8TZ	Spec		Decrease	USD	18%	13%	14%	13%
8TZ	Hedge/Member			USD	13%	13%	13%	13%
MELBOURNE HEATING SEASONAL ST FUT (4FJ)								
4FJ	Spec		Decrease	USD	8%	6%	7%	6%
4FJ	Hedge/Member			USD	6%	6%	6%	6%
MELBOURNE HEATING SEASONAL ST FUT (4FK)								
4FK	Spec		Decrease	USD	8%	6%	7%	6%
4FK	Hedge/Member			USD	6%	6%	6%	6%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MELBOURNE HEATING SEASONAL ST FUT (4FM)								
4FM	Spec		Decrease	USD	8%	6%	7%	6%
4FM	Hedge/Member			USD	6%	6%	6%	6%
MELBOURNE HEATING SEASONAL ST FUT (4FN)								
4FN	Spec		Decrease	USD	8%	6%	7%	6%
4FN	Hedge/Member			USD	6%	6%	6%	6%
MELBOURNE HEATING SEASONAL ST FUT (4FQ)								
4FQ	Spec		Decrease	USD	8%	6%	7%	6%
4FQ	Hedge/Member			USD	6%	6%	6%	6%
MELBOURNE HEATING SEASONAL ST FUT (4FU)								
4FU	Spec		Decrease	USD	8%	6%	7%	6%
4FU	Hedge/Member			USD	6%	6%	6%	6%
MINNEAPOLIS COOLING SEASONAL STRIP (KQJ)								
KQJ	Spec		Decrease	USD	12%	9%	10%	9%
KQJ	Hedge/Member			USD	9%	9%	9%	9%
MINNEAPOLIS COOLING SEASONAL STRIP (KQK)								
KQK	Spec		Decrease	USD	12%	9%	10%	9%
KQK	Hedge/Member			USD	9%	9%	9%	9%
MINNEAPOLIS COOLING SEASONAL STRIP (KQM)								
KQM	Spec		Decrease	USD	12%	9%	10%	9%
KQM	Hedge/Member			USD	9%	9%	9%	9%
MINNEAPOLIS COOLING SEASONAL STRIP (KQN)								
KQN	Spec		Decrease	USD	12%	9%	10%	9%
KQN	Hedge/Member			USD	9%	9%	9%	9%
MINNEAPOLIS COOLING SEASONAL STRIP (KQQ)								
KQQ	Spec		Decrease	USD	12%	9%	10%	9%
KQQ	Hedge/Member			USD	9%	9%	9%	9%
MINNEAPOLIS COOLING SEASONAL STRIP (KQU)								
KQU	Spec		Decrease	USD	12%	9%	10%	9%
KQU	Hedge/Member			USD	9%	9%	9%	9%
MINNEAPOLIS HEATING SEASONAL STRIP (HQF)								
HQF	Spec		Decrease	USD	4%	3%	3%	3%
HQF	Hedge/Member			USD	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINNEAPOLIS HEATING SEASONAL STRIP (HQG)								
HQG	Spec		Decrease	USD	4%	3%	3%	3%
HQG	Hedge/Member			USD	3%	3%	3%	3%
MINNEAPOLIS HEATING SEASONAL STRIP (HQH)								
HQH	Spec		Decrease	USD	4%	3%	3%	3%
HQH	Hedge/Member			USD	3%	3%	3%	3%
MINNEAPOLIS HEATING SEASONAL STRIP (HQV)								
HQV	Spec		Decrease	USD	4%	3%	3%	3%
HQV	Hedge/Member			USD	3%	3%	3%	3%
MINNEAPOLIS HEATING SEASONAL STRIP (HQX)								
HQX	Spec		Decrease	USD	4%	3%	3%	3%
HQX	Hedge/Member			USD	3%	3%	3%	3%
MINNEAPOLIS HEATING SEASONAL STRIP (HQZ)								
HQZ	Spec		Decrease	USD	4%	3%	3%	3%
HQZ	Hedge/Member			USD	3%	3%	3%	3%
MINNEAPOLIS INTERNL BINARY F STRIP (FEF)								
FEF	Spec		Decrease	USD	270	200	220	200
FEF	Hedge/Member			USD	200	200	200	200
MINNEAPOLIS INTERNL BINARY G STRIP (FEG)								
FEG	Spec		Decrease	USD	270	200	220	200
FEG	Hedge/Member			USD	200	200	200	200
MINNEAPOLIS INTERNL BINARY H STRIP (FEH)								
FEH	Spec		Decrease	USD	270	200	220	200
FEH	Hedge/Member			USD	200	200	200	200
MINNEAPOLIS INTERNL BINARY STRIP (FE)								
FE	Spec		Decrease	USD	270	200	220	200
FE	Hedge/Member			USD	200	200	200	200
MINNEAPOLIS INTERNL BINARY X STRIP (FEX)								
FEX	Spec		Decrease	USD	270	200	220	200
FEX	Hedge/Member			USD	200	200	200	200
MINNEAPOLIS INTERNL BINARY Z STRIP (FEZ)								
FEZ	Spec		Decrease	USD	270	200	220	200
FEZ	Hedge/Member			USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINNEAPOLIS INTERNL F STRIP (BVF)								
BVF	Spec		Decrease	USD	20%	15%	17%	15%
BVF	Hedge/Member			USD	15%	15%	15%	15%
MINNEAPOLIS INTERNL G STRIP (BVG)								
BVG	Spec		Decrease	USD	20%	15%	17%	15%
BVG	Hedge/Member			USD	15%	15%	15%	15%
MINNEAPOLIS INTERNL H STRIP (BVH)								
BVH	Spec		Decrease	USD	20%	15%	17%	15%
BVH	Hedge/Member			USD	15%	15%	15%	15%
MINNEAPOLIS INTERNL INDEX (BV)								
BV	Spec		Decrease	USD	20%	15%	17%	15%
BV	Hedge/Member			USD	15%	15%	15%	15%
MINNEAPOLIS INTERNL X STRIP (BVX)								
BVX	Spec		Decrease	USD	20%	15%	17%	15%
BVX	Hedge/Member			USD	15%	15%	15%	15%
MINNEAPOLIS INTERNL Z STRIP (BVZ)								
BVZ	Spec		Decrease	USD	20%	15%	17%	15%
BVZ	Hedge/Member			USD	15%	15%	15%	15%
MINNEAPOLIS MONTH HDD FUTURES (HQ)								
HQ	Spec		Decrease	USD	8%	6%	7%	6%
HQ	Hedge/Member			USD	6%	6%	6%	6%
MINNEAPOLIS MONTHLY CDD FUTURES (KQ)								
KQ	Spec		Decrease	USD	26%	19%	21%	19%
KQ	Hedge/Member			USD	19%	19%	19%	19%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINNEAPOLIS WEEKLY AVG TEMP FUTURES (WHQ)								
WHQ	Spec	Greater than 10 days to expiration	Decrease	USD	810	600	660	600
WHQ	Hedge/Member	Greater than 10 days to expiration		USD	600	600	600	600
WHQ	Spec	7-9 days to expiration	Decrease	USD	675	500	550	500
WHQ	Hedge/Member	7-9 days to expiration		USD	500	500	500	500
WHQ	Spec	4-6 days to expiration	Decrease	USD	540	400	440	400
WHQ	Hedge/Member	4-6 days to expiration		USD	400	400	400	400
WHQ	Spec	Less than 3 days to expiration	Decrease	USD	405	300	330	300
WHQ	Hedge/Member	Less than 3 days to expiration		USD	300	300	300	300
MONTREAL CAT (V5)								
V5	Spec		Decrease	CAD	2,025	1,500	1,650	1,500
V5	Hedge/Member			CAD	1,500	1,500	1,500	1,500
MONTREAL CAT STRIP (V5J)								
V5J	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V5J	Hedge/Member			CAD	10,000	10,000	10,000	10,000
MONTREAL CAT STRIP (V5K)								
V5K	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V5K	Hedge/Member			CAD	10,000	10,000	10,000	10,000
MONTREAL CAT STRIP (V5M)								
V5M	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V5M	Hedge/Member			CAD	10,000	10,000	10,000	10,000
MONTREAL CAT STRIP (V5N)								
V5N	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V5N	Hedge/Member			CAD	10,000	10,000	10,000	10,000
MONTREAL CAT STRIP (V5Q)								
V5Q	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V5Q	Hedge/Member			CAD	10,000	10,000	10,000	10,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MONTREAL CAT STRIP (V5U)								
V5U	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V5U	Hedge/Member			CAD	10,000	10,000	10,000	10,000
MONTREAL COOLING (P5)								
P5	Spec		Decrease	CAD	17%	13%	14%	13%
P5	Hedge/Member			CAD	13%	13%	13%	13%
MONTREAL C-STRIPS (P5J)								
P5J	Spec		Decrease	CAD	16%	12%	13%	12%
P5J	Hedge/Member			CAD	12%	12%	12%	12%
MONTREAL C-STRIPS (P5K)								
P5K	Spec		Decrease	CAD	16%	12%	13%	12%
P5K	Hedge/Member			CAD	12%	12%	12%	12%
MONTREAL C-STRIPS (P5M)								
P5M	Spec		Decrease	CAD	16%	12%	13%	12%
P5M	Hedge/Member			CAD	12%	12%	12%	12%
MONTREAL C-STRIPS (P5N)								
P5N	Spec		Decrease	CAD	16%	12%	13%	12%
P5N	Hedge/Member			CAD	12%	12%	12%	12%
MONTREAL C-STRIPS (P5Q)								
P5Q	Spec		Decrease	CAD	16%	12%	13%	12%
P5Q	Hedge/Member			CAD	12%	12%	12%	12%
MONTREAL C-STRIPS (P5U)								
P5U	Spec		Decrease	CAD	16%	12%	13%	12%
P5U	Hedge/Member			CAD	12%	12%	12%	12%
MONTREAL HEATING (A5)								
A5	Spec		Decrease	CAD	5%	4%	4%	4%
A5	Hedge/Member			CAD	4%	4%	4%	4%
MONTREAL H-STRIPS (A5F)								
A5F	Spec		Decrease	CAD	3%	2%	2%	2%
A5F	Hedge/Member			CAD	2%	2%	2%	2%
MONTREAL H-STRIPS (A5G)								
A5G	Spec		Decrease	CAD	3%	2%	2%	2%
A5G	Hedge/Member			CAD	2%	2%	2%	2%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MONTREAL H-STRIPS (A5H)								
A5H	Spec		Decrease	CAD	3%	2%	2%	2%
A5H	Hedge/Member			CAD	2%	2%	2%	2%
MONTREAL H-STRIPS (A5V)								
A5V	Spec		Decrease	CAD	3%	2%	2%	2%
A5V	Hedge/Member			CAD	2%	2%	2%	2%
MONTREAL H-STRIPS (A5X)								
A5X	Spec		Decrease	CAD	3%	2%	2%	2%
A5X	Hedge/Member			CAD	2%	2%	2%	2%
MONTREAL H-STRIPS (A5Z)								
A5Z	Spec		Decrease	CAD	3%	2%	2%	2%
A5Z	Hedge/Member			CAD	2%	2%	2%	2%
NEW YORK COOLING SEASONAL STRIP FUT (K4J)								
K4J	Spec		Decrease	USD	7%	5%	6%	5%
K4J	Hedge/Member			USD	5%	5%	5%	5%
NEW YORK COOLING SEASONAL STRIP FUT (K4K)								
K4K	Spec		Decrease	USD	7%	5%	6%	5%
K4K	Hedge/Member			USD	5%	5%	5%	5%
NEW YORK COOLING SEASONAL STRIP FUT (K4M)								
K4M	Spec		Decrease	USD	7%	5%	6%	5%
K4M	Hedge/Member			USD	5%	5%	5%	5%
NEW YORK COOLING SEASONAL STRIP FUT (K4N)								
K4N	Spec		Decrease	USD	7%	5%	6%	5%
K4N	Hedge/Member			USD	5%	5%	5%	5%
NEW YORK COOLING SEASONAL STRIP FUT (K4Q)								
K4Q	Spec		Decrease	USD	7%	5%	6%	5%
K4Q	Hedge/Member			USD	5%	5%	5%	5%
NEW YORK COOLING SEASONAL STRIP FUT (K4U)								
K4U	Spec		Decrease	USD	7%	5%	6%	5%
K4U	Hedge/Member			USD	5%	5%	5%	5%
NEW YORK HDD FUTURE (H4)								
H4	Spec		Decrease	USD	20%	15%	17%	15%
H4	Hedge/Member			USD	15%	15%	15%	15%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEW YORK HEATING SEASONAL STRIP FUT (H4F)								
H4F	Spec		Decrease	USD	3%	2%	2%	2%
H4F	Hedge/Member			USD	2%	2%	2%	2%
NEW YORK HEATING SEASONAL STRIP FUT (H4G)								
H4G	Spec		Decrease	USD	3%	2%	2%	2%
H4G	Hedge/Member			USD	2%	2%	2%	2%
NEW YORK HEATING SEASONAL STRIP FUT (H4H)								
H4H	Spec		Decrease	USD	3%	2%	2%	2%
H4H	Hedge/Member			USD	2%	2%	2%	2%
NEW YORK HEATING SEASONAL STRIP FUT (H4V)								
H4V	Spec		Decrease	USD	3%	2%	2%	2%
H4V	Hedge/Member			USD	2%	2%	2%	2%
NEW YORK HEATING SEASONAL STRIP FUT (H4X)								
H4X	Spec		Decrease	USD	3%	2%	2%	2%
H4X	Hedge/Member			USD	2%	2%	2%	2%
NEW YORK HEATING SEASONAL STRIP FUT (H4Z)								
H4Z	Spec		Decrease	USD	3%	2%	2%	2%
H4Z	Hedge/Member			USD	2%	2%	2%	2%
NEW YORK LAGUARDIA F STRIP (FGF)								
FGF	Spec		Decrease	USD	20%	15%	17%	15%
FGF	Hedge/Member			USD	15%	15%	15%	15%
NEW YORK LAGUARDIA G STRIP (FGG)								
FGG	Spec		Decrease	USD	20%	15%	17%	15%
FGG	Hedge/Member			USD	15%	15%	15%	15%
NEW YORK LAGUARDIA H STRIP (FGH)								
FGH	Spec		Decrease	USD	20%	15%	17%	15%
FGH	Hedge/Member			USD	15%	15%	15%	15%
NEW YORK LAGUARDIA INDEX (FG)								
FG	Spec		Decrease	USD	20%	15%	17%	15%
FG	Hedge/Member			USD	15%	15%	15%	15%
NEW YORK LAGUARDIA X STRIP (FGX)								
FGX	Spec		Decrease	USD	20%	15%	17%	15%
FGX	Hedge/Member			USD	15%	15%	15%	15%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEW YORK LAGUARDIA Z STRIP (FGZ)								
FGZ	Spec		Decrease	USD	20%	15%	17%	15%
FGZ	Hedge/Member			USD	15%	15%	15%	15%
NEW YORK SNOWFALL DECEMBER STRIP (SXZ)								
SXZ	Spec		Decrease	USD	34%	25%	28%	25%
SXZ	Hedge/Member			USD	25%	25%	25%	25%
NEW YORK SNOWFALL FEBRUARY STRIP (SXG)								
SXG	Spec		Decrease	USD	34%	25%	28%	25%
SXG	Hedge/Member			USD	25%	25%	25%	25%
NEW YORK SNOWFALL FUTURES (SX)								
SX	Spec		Decrease	USD	34%	25%	28%	25%
SX	Hedge/Member			USD	25%	25%	25%	25%
NEW YORK SNOWFALL JANUARY STRIP (SXF)								
SXF	Spec		Decrease	USD	34%	25%	28%	25%
SXF	Hedge/Member			USD	25%	25%	25%	25%
NEW YORK SNOWFALL MARCH STRIP (SXH)								
SXH	Spec		Decrease	USD	34%	25%	28%	25%
SXH	Hedge/Member			USD	25%	25%	25%	25%
NEW YORK SNOWFALL NOVEMBER STRIP (SXX)								
SXX	Spec		Decrease	USD	34%	25%	28%	25%
SXX	Hedge/Member			USD	25%	25%	25%	25%
NEW YORK SNOWFALL OCTOBER STRIP (SXV)								
SXV	Spec		Decrease	USD	34%	25%	28%	25%
SXV	Hedge/Member			USD	25%	25%	25%	25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEW YORK WEEKLY AVG TEMP F (WH4)								
WH4	Spec	Greater than 10 days to expiration	Decrease	USD	810	600	660	600
WH4	Hedge/Member	Greater than 10 days to expiration		USD	600	600	600	600
WH4	Spec	7-9 days to expiration	Decrease	USD	675	500	550	500
WH4	Hedge/Member	7-9 days to expiration		USD	500	500	500	500
WH4	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WH4	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WH4	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WH4	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
NEWARK INT'L MONTHLY SNOWFALL FUT (SK)								
SK	Spec		Decrease	USD	34%	25%	28%	25%
SK	Hedge/Member			USD	25%	25%	25%	25%
NEWARK INT'L SEASONAL SNOWFALL FUT (SKF)								
SKF	Spec		Decrease	USD	34%	25%	28%	25%
SKF	Hedge/Member			USD	25%	25%	25%	25%
NEWARK INT'L SEASONAL SNOWFALL FUT (SKG)								
SKG	Spec		Decrease	USD	34%	25%	28%	25%
SKG	Hedge/Member			USD	25%	25%	25%	25%
NEWARK INT'L SEASONAL SNOWFALL FUT (SKH)								
SKH	Spec		Decrease	USD	34%	25%	28%	25%
SKH	Hedge/Member			USD	25%	25%	25%	25%
NEWARK INT'L SEASONAL SNOWFALL FUT (SKX)								
SKX	Spec		Decrease	USD	34%	25%	28%	25%
SKX	Hedge/Member			USD	25%	25%	25%	25%
NEWARK INT'L SEASONAL SNOWFALL FUT (SKZ)								
SKZ	Spec		Decrease	USD	34%	25%	28%	25%
SKZ	Hedge/Member			USD	25%	25%	25%	25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NORTH ATLANTIC COAST HURRICANE (HNA)								
HNA	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HNA	Hedge/Member			USD	200,000	200,000	200,000	200,000
NORTH ATLANTIC COAST HURRICANE (HNM)								
HNM	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HNM	Hedge/Member			USD	200,000	200,000	200,000	200,000
NORTH ATLANTIC HURR SEA MAX BINARY (MHR)								
MHR	Spec		Decrease	USD	3	2	2	2
MHR	Hedge/Member			USD	2	2	2	2
NORTH ATLANTIC HURRICANE SEA BINARY (BHR)								
BHR	Spec		Decrease	USD	3	2	2	2
BHR	Hedge/Member			USD	2	2	2	2
NORTHERN ATLANTIC COAST HURRICANE (MR2)								
MR2	Spec		Decrease	USD	3	2	2	2
MR2	Hedge/Member			USD	2	2	2	2
NY CENTRAL PARK BINARY F STRIP FUT (YNF)								
YNF	Spec		Decrease	USD	270	200	220	200
YNF	Hedge/Member			USD	200	200	200	200
NY CENTRAL PARK BINARY G STRIP FUT (YNG)								
YNG	Spec		Decrease	USD	270	200	220	200
YNG	Hedge/Member			USD	200	200	200	200
NY CENTRAL PARK BINARY H STRIP FUT (YNH)								
YNH	Spec		Decrease	USD	270	200	220	200
YNH	Hedge/Member			USD	200	200	200	200
NY CENTRAL PARK BINARY STRIP (YN)								
YN	Spec		Decrease	USD	270	200	220	200
YN	Hedge/Member			USD	200	200	200	200
NY CENTRAL PARK BINARY X STRIP FUT (YNX)								
YNX	Spec		Decrease	USD	270	200	220	200
YNX	Hedge/Member			USD	200	200	200	200
NY CENTRAL PARK BINARY Z STRIP FUT (YNZ)								
YNZ	Spec		Decrease	USD	270	200	220	200
YNZ	Hedge/Member			USD	200	200	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY LAGUARDIA BINARY F STRIP (NNF)								
NNF	Spec		Decrease	USD	270	200	220	200
NNF	Hedge/Member			USD	200	200	200	200
NY LAGUARDIA BINARY G STRIP (NNG)								
NNG	Spec		Decrease	USD	270	200	220	200
NNG	Hedge/Member			USD	200	200	200	200
NY LAGUARDIA BINARY H STRIP (NNH)								
NNH	Spec		Decrease	USD	270	200	220	200
NNH	Hedge/Member			USD	200	200	200	200
NY LAGUARDIA BINARY STRIP (NN)								
NN	Spec		Decrease	USD	270	200	220	200
NN	Hedge/Member			USD	200	200	200	200
NY LAGUARDIA BINARY X STRIP (NNX)								
NNX	Spec		Decrease	USD	270	200	220	200
NNX	Hedge/Member			USD	200	200	200	200
NY LAGUARDIA BINARY Z STRIP (NNZ)								
NNZ	Spec		Decrease	USD	270	200	220	200
NNZ	Hedge/Member			USD	200	200	200	200
NY LAGUARDIA RAINFL MTHLY (YA)								
YA	Spec		Decrease	USD	65%	48%	53%	48%
YA	Hedge/Member			USD	48%	48%	48%	48%
NY LAGUARDIA RAINFL STRP (YAH)								
YAH	Spec		Decrease	USD	65%	48%	53%	48%
YAH	Hedge/Member			USD	48%	48%	48%	48%
NY LAGUARDIA RAINFL STRP (YAJ)								
YAJ	Spec		Decrease	USD	65%	48%	53%	48%
YAJ	Hedge/Member			USD	48%	48%	48%	48%
NY LAGUARDIA RAINFL STRP (YAK)								
YAK	Spec		Decrease	USD	65%	48%	53%	48%
YAK	Hedge/Member			USD	48%	48%	48%	48%
NY LAGUARDIA RAINFL STRP (YAM)								
YAM	Spec		Decrease	USD	65%	48%	53%	48%
YAM	Hedge/Member			USD	48%	48%	48%	48%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY LAGUARDIA RAINFL STRP (YAN)								
YAN	Spec		Decrease	USD	65%	48%	53%	48%
YAN	Hedge/Member			USD	48%	48%	48%	48%
NY LAGUARDIA RAINFL STRP (YAQ)								
YAQ	Spec		Decrease	USD	65%	48%	53%	48%
YAQ	Hedge/Member			USD	48%	48%	48%	48%
NY LAGUARDIA RAINFL STRP (YAU)								
YAU	Spec		Decrease	USD	65%	48%	53%	48%
YAU	Hedge/Member			USD	48%	48%	48%	48%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7F)								
G7F	Spec		Decrease	JPY	4%	3%	3%	3%
G7F	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7G)								
G7G	Spec		Decrease	JPY	4%	3%	3%	3%
G7G	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7H)								
G7H	Spec		Decrease	JPY	4%	3%	3%	3%
G7H	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7J)								
G7J	Spec		Decrease	JPY	4%	3%	3%	3%
G7J	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7K)								
G7K	Spec		Decrease	JPY	4%	3%	3%	3%
G7K	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7M)								
G7M	Spec		Decrease	JPY	4%	3%	3%	3%
G7M	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7N)								
G7N	Spec		Decrease	JPY	4%	3%	3%	3%
G7N	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7Q)								
G7Q	Spec		Decrease	JPY	4%	3%	3%	3%
G7Q	Hedge/Member			JPY	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7U)								
G7U	Spec		Decrease	JPY	4%	3%	3%	3%
G7U	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7V)								
G7V	Spec		Decrease	JPY	4%	3%	3%	3%
G7V	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7X)								
G7X	Spec		Decrease	JPY	4%	3%	3%	3%
G7X	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PAC RIM DLY AVG TEMP SEA FUT (G7Z)								
G7Z	Spec		Decrease	JPY	4%	3%	3%	3%
G7Z	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PACIFIC RIM MONTHLY FUTURES (G7)								
G7	Spec		Decrease	JPY	4%	3%	3%	3%
G7	Hedge/Member			JPY	3%	3%	3%	3%
OSAKA PACIFIC RIM SEASONAL FUTURES (V7)								
V7	Spec		Decrease	JPY	270	200	220	200
V7	Hedge/Member			JPY	200	200	200	200
OSLO BLINDEM, CAT SEASON STRIP FUT (HLN)								
HLN	Spec		Decrease	EUR	2%	2%	2%	2%
HLN	Hedge/Member			EUR	2%	2%	2%	2%
OSLO BLINDEM, CAT SEASON STRIP FUT (HLQ)								
HLQ	Spec		Decrease	EUR	2%	2%	2%	2%
HLQ	Hedge/Member			EUR	2%	2%	2%	2%
OSLO BLINDERN, CAT MONTHLY FUTURES (HL)								
HL	Spec		Decrease	EUR	7%	5%	6%	5%
HL	Hedge/Member			EUR	5%	5%	5%	5%
OSLO BLINDERN, CAT SEASON STRIP FUT (HLU)								
HLU	Spec		Decrease	EUR	2%	2%	2%	2%
HLU	Hedge/Member			EUR	2%	2%	2%	2%
OSLO COOLING SEASONAL STR (HLJ)								
HLJ	Spec		Decrease	EUR	2%	2%	2%	2%
HLJ	Hedge/Member			EUR	2%	2%	2%	2%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
OSLO COOLING SEASONAL STR (HLK)								
HLK	Spec		Decrease	EUR	2%	2%	2%	2%
HLK	Hedge/Member			EUR	2%	2%	2%	2%
OSLO COOLING SEASONAL STR (HLM)								
HLM	Spec		Decrease	EUR	2%	2%	2%	2%
HLM	Hedge/Member			EUR	2%	2%	2%	2%
OSLO HEATING D6F SEASONAL STRIP FUT (D6F)								
D6F	Spec		Decrease	EUR	2%	2%	2%	2%
D6F	Hedge/Member			EUR	2%	2%	2%	2%
OSLO HEATING D6G SEASONAL STRIP FUT (D6G)								
D6G	Spec		Decrease	EUR	2%	2%	2%	2%
D6G	Hedge/Member			EUR	2%	2%	2%	2%
OSLO HEATING D6H SEASONAL STRIP FUT (D6H)								
D6H	Spec		Decrease	EUR	2%	2%	2%	2%
D6H	Hedge/Member			EUR	2%	2%	2%	2%
OSLO HEATING D6Z SEASONAL STRIP FUT (D6Z)								
D6Z	Spec		Decrease	EUR	2%	2%	2%	2%
D6Z	Hedge/Member			EUR	2%	2%	2%	2%
OSLO HEATING SEASONAL D6V STRIP FUT (D6V)								
D6V	Spec		Decrease	EUR	2%	2%	2%	2%
D6V	Hedge/Member			EUR	2%	2%	2%	2%
OSLO HEATING SEASONAL D6X STRIP FUT (D6X)								
D6X	Spec		Decrease	EUR	2%	2%	2%	2%
D6X	Hedge/Member			EUR	2%	2%	2%	2%
OSLO MONTHLY HDD FUTURES (D6)								
D6	Spec		Decrease	EUR	7%	5%	6%	5%
D6	Hedge/Member			EUR	5%	5%	5%	5%
PARIS COOLING SEASONAL STRIP FUTURE (G1J)								
G1J	Spec		Decrease	EUR	2%	2%	2%	2%
G1J	Hedge/Member			EUR	2%	2%	2%	2%
PARIS COOLING SEASONAL STRIP FUTURE (G1K)								
G1K	Spec		Decrease	EUR	2%	2%	2%	2%
G1K	Hedge/Member			EUR	2%	2%	2%	2%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PARIS COOLING SEASONAL STRIP FUTURE (G1M)								
G1M	Spec		Decrease	EUR	2%	2%	2%	2%
G1M	Hedge/Member			EUR	2%	2%	2%	2%
PARIS COOLING SEASONAL STRIP FUTURE (G1Q)								
G1Q	Spec		Decrease	EUR	2%	2%	2%	2%
G1Q	Hedge/Member			EUR	2%	2%	2%	2%
PARIS COOLING SEASONAL STRIP FUTURE (G1U)								
G1U	Spec		Decrease	EUR	2%	2%	2%	2%
G1U	Hedge/Member			EUR	2%	2%	2%	2%
PARIS HDD MONTHLY FUTURES (D1)								
D1	Spec		Decrease	EUR	9%	7%	7%	7%
D1	Hedge/Member			EUR	7%	7%	7%	7%
PARIS HEATING SEASONAL STRIP FUTURE (D1F)								
D1F	Spec		Decrease	EUR	4%	3%	4%	3%
D1F	Hedge/Member			EUR	3%	3%	3%	3%
PARIS HEATING SEASONAL STRIP FUTURE (D1G)								
D1G	Spec		Decrease	EUR	4%	3%	4%	3%
D1G	Hedge/Member			EUR	3%	3%	3%	3%
PARIS HEATING SEASONAL STRIP FUTURE (D1H)								
D1H	Spec		Decrease	EUR	4%	3%	4%	3%
D1H	Hedge/Member			EUR	3%	3%	3%	3%
PARIS HEATING SEASONAL STRIP FUTURE (D1V)								
D1V	Spec		Decrease	EUR	4%	3%	4%	3%
D1V	Hedge/Member			EUR	3%	3%	3%	3%
PARIS HEATING SEASONAL STRIP FUTURE (D1X)								
D1X	Spec		Decrease	EUR	4%	3%	4%	3%
D1X	Hedge/Member			EUR	3%	3%	3%	3%
PARIS HEATING SEASONAL STRIP FUTURE (D1Z)								
D1Z	Spec		Decrease	EUR	4%	3%	4%	3%
D1Z	Hedge/Member			EUR	3%	3%	3%	3%
PARIS JUL-CAT SEASON STRIP FUTURES (G1N)								
G1N	Spec		Decrease	EUR	2%	2%	2%	2%
G1N	Hedge/Member			EUR	2%	2%	2%	2%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PARIS MONTHLY CDD FUTURES (G1)								
G1	Spec		Decrease	EUR	9%	7%	8%	7%
G1	Hedge/Member			EUR	7%	7%	7%	7%
PHILADELPHIA COOLING SEASONAL STRIP (K6J)								
K6J	Spec		Decrease	USD	11%	8%	9%	8%
K6J	Hedge/Member			USD	8%	8%	8%	8%
PHILADELPHIA COOLING SEASONAL STRIP (K6K)								
K6K	Spec		Decrease	USD	11%	8%	9%	8%
K6K	Hedge/Member			USD	8%	8%	8%	8%
PHILADELPHIA COOLING SEASONAL STRIP (K6M)								
K6M	Spec		Decrease	USD	11%	8%	9%	8%
K6M	Hedge/Member			USD	8%	8%	8%	8%
PHILADELPHIA COOLING SEASONAL STRIP (K6N)								
K6N	Spec		Decrease	USD	11%	8%	9%	8%
K6N	Hedge/Member			USD	8%	8%	8%	8%
PHILADELPHIA COOLING SEASONAL STRIP (K6Q)								
K6Q	Spec		Decrease	USD	11%	8%	9%	8%
K6Q	Hedge/Member			USD	8%	8%	8%	8%
PHILADELPHIA COOLING SEASONAL STRIP (K6U)								
K6U	Spec		Decrease	USD	11%	8%	9%	8%
K6U	Hedge/Member			USD	8%	8%	8%	8%
PHILADELPHIA HEATING SEASONAL STRIP (H6F)								
H6F	Spec		Decrease	USD	3%	3%	3%	3%
H6F	Hedge/Member			USD	3%	3%	3%	3%
PHILADELPHIA HEATING SEASONAL STRIP (H6G)								
H6G	Spec		Decrease	USD	3%	3%	3%	3%
H6G	Hedge/Member			USD	3%	3%	3%	3%
PHILADELPHIA HEATING SEASONAL STRIP (H6H)								
H6H	Spec		Decrease	USD	3%	3%	3%	3%
H6H	Hedge/Member			USD	3%	3%	3%	3%
PHILADELPHIA HEATING SEASONAL STRIP (H6V)								
H6V	Spec		Decrease	USD	3%	3%	3%	3%
H6V	Hedge/Member			USD	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PHILADELPHIA HEATING SEASONAL STRIP (H6X)								
H6X	Spec		Decrease	USD	3%	3%	3%	3%
H6X	Hedge/Member			USD	3%	3%	3%	3%
PHILADELPHIA HEATING SEASONAL STRIP (H6Z)								
H6Z	Spec		Decrease	USD	3%	3%	3%	3%
H6Z	Hedge/Member			USD	3%	3%	3%	3%
PHILADELPHIA WEEKLY AVG TEMP FUTURE (WH6)								
WH6	Spec	Greater than 10 days to expiration	Decrease	USD	1,350	1,000	1,100	1,000
WH6	Hedge/Member	Greater than 10 days to expiration		USD	1,000	1,000	1,000	1,000
WH6	Spec	7-9 days to expiration	Decrease	USD	1,350	1,000	1,100	1,000
WH6	Hedge/Member	7-9 days to expiration		USD	1,000	1,000	1,000	1,000
WH6	Spec	4-6 days to expiration	Decrease	USD	1,350	1,000	1,100	1,000
WH6	Hedge/Member	4-6 days to expiration		USD	1,000	1,000	1,000	1,000
WH6	Spec	Less than 3 days to expiration	Decrease	USD	1,350	1,000	1,100	1,000
WH6	Hedge/Member	Less than 3 days to expiration		USD	1,000	1,000	1,000	1,000
PORTLAND COOLING SEASONAL STRIP FUT (K7J)								
K7J	Spec		Decrease	USD	14%	11%	12%	11%
K7J	Hedge/Member			USD	11%	11%	11%	11%
PORTLAND COOLING SEASONAL STRIP FUT (K7K)								
K7K	Spec		Decrease	USD	14%	11%	12%	11%
K7K	Hedge/Member			USD	11%	11%	11%	11%
PORTLAND COOLING SEASONAL STRIP FUT (K7M)								
K7M	Spec		Decrease	USD	14%	11%	12%	11%
K7M	Hedge/Member			USD	11%	11%	11%	11%
PORTLAND COOLING SEASONAL STRIP FUT (K7N)								
K7N	Spec		Decrease	USD	14%	11%	12%	11%
K7N	Hedge/Member			USD	11%	11%	11%	11%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PORTLAND COOLING SEASONAL STRIP FUT (K7Q)								
K7Q	Spec		Decrease	USD	14%	11%	12%	11%
K7Q	Hedge/Member			USD	11%	11%	11%	11%
PORTLAND COOLING SEASONAL STRIP FUT (K7U)								
K7U	Spec		Decrease	USD	14%	11%	12%	11%
K7U	Hedge/Member			USD	11%	11%	11%	11%
PORTLAND HEATING SEASONAL STRIP FUT (H7F)								
H7F	Spec		Decrease	USD	4%	3%	3%	3%
H7F	Hedge/Member			USD	3%	3%	3%	3%
PORTLAND HEATING SEASONAL STRIP FUT (H7G)								
H7G	Spec		Decrease	USD	4%	3%	3%	3%
H7G	Hedge/Member			USD	3%	3%	3%	3%
PORTLAND HEATING SEASONAL STRIP FUT (H7H)								
H7H	Spec		Decrease	USD	4%	3%	3%	3%
H7H	Hedge/Member			USD	3%	3%	3%	3%
PORTLAND HEATING SEASONAL STRIP FUT (H7V)								
H7V	Spec		Decrease	USD	4%	3%	3%	3%
H7V	Hedge/Member			USD	3%	3%	3%	3%
PORTLAND HEATING SEASONAL STRIP FUT (H7X)								
H7X	Spec		Decrease	USD	4%	3%	3%	3%
H7X	Hedge/Member			USD	3%	3%	3%	3%
PORTLAND HEATING SEASONAL STRIP FUT (H7Z)								
H7Z	Spec		Decrease	USD	4%	3%	3%	3%
H7Z	Hedge/Member			USD	3%	3%	3%	3%
PORTLAND INT APT RAINFL MTHLY (PR)								
PR	Spec		Decrease	USD	38%	28%	31%	28%
PR	Hedge/Member			USD	28%	28%	28%	28%
PORTLAND INT APT RAINFL STRP (PRH)								
PRH	Spec		Decrease	USD	38%	28%	31%	28%
PRH	Hedge/Member			USD	28%	28%	28%	28%
PORTLAND INT APT RAINFL STRP (PRJ)								
PRJ	Spec		Decrease	USD	38%	28%	31%	28%
PRJ	Hedge/Member			USD	28%	28%	28%	28%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PORTLAND INT APT RAINFL STRP (PRK)								
PRK	Spec		Decrease	USD	38%	28%	31%	28%
PRK	Hedge/Member			USD	28%	28%	28%	28%
PORTLAND INT APT RAINFL STRP (PRM)								
PRM	Spec		Decrease	USD	38%	28%	31%	28%
PRM	Hedge/Member			USD	28%	28%	28%	28%
PORTLAND INT APT RAINFL STRP (PRN)								
PRN	Spec		Decrease	USD	38%	28%	31%	28%
PRN	Hedge/Member			USD	28%	28%	28%	28%
PORTLAND INT APT RAINFL STRP (PRQ)								
PRQ	Spec		Decrease	USD	38%	28%	31%	28%
PRQ	Hedge/Member			USD	28%	28%	28%	28%
PORTLAND INT APT RAINFL STRP (PRU)								
PRU	Spec		Decrease	USD	38%	28%	31%	28%
PRU	Hedge/Member			USD	28%	28%	28%	28%
PORTLAND WEEKLY AVG TEMP FUTURES (WH7)								
WH7	Spec	Greater than 10 days to expiration	Decrease	USD	540	400	440	400
WH7	Hedge/Member	Greater than 10 days to expiration		USD	400	400	400	400
WH7	Spec	7-9 days to expiration	Decrease	USD	405	300	330	300
WH7	Hedge/Member	7-9 days to expiration		USD	300	300	300	300
WH7	Spec	4-6 days to expiration	Decrease	USD	270	200	220	200
WH7	Hedge/Member	4-6 days to expiration		USD	200	200	200	200
WH7	Spec	Less than 3 days to expiration	Decrease	USD	135	100	110	100
WH7	Hedge/Member	Less than 3 days to expiration		USD	100	100	100	100
PRAGUE CDD MONTHLY FUTURES (B7)								
B7	Spec		Decrease	EUR	7%	5%	6%	5%
B7	Hedge/Member			EUR	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PRAGUE COOLING SEASONAL STR (B7J)								
B7J	Spec		Decrease	EUR	3%	2%	2%	2%
B7J	Hedge/Member			EUR	2%	2%	2%	2%
PRAGUE COOLING SEASONAL STR (B7K)								
B7K	Spec		Decrease	EUR	3%	2%	2%	2%
B7K	Hedge/Member			EUR	2%	2%	2%	2%
PRAGUE COOLING SEASONAL STR (B7M)								
B7M	Spec		Decrease	EUR	3%	2%	2%	2%
B7M	Hedge/Member			EUR	2%	2%	2%	2%
PRAGUE COOLING SEASONAL STR (B7N)								
B7N	Spec		Decrease	EUR	3%	2%	2%	2%
B7N	Hedge/Member			EUR	2%	2%	2%	2%
PRAGUE COOLING SEASONAL STR (B7Q)								
B7Q	Spec		Decrease	EUR	3%	2%	2%	2%
B7Q	Hedge/Member			EUR	2%	2%	2%	2%
PRAGUE COOLING SEASONAL STR (B7U)								
B7U	Spec		Decrease	EUR	3%	2%	2%	2%
B7U	Hedge/Member			EUR	2%	2%	2%	2%
PRAGUE HEATING D7F SEASONAL STRIPS (D7F)								
D7F	Spec		Decrease	EUR	4%	3%	4%	3%
D7F	Hedge/Member			EUR	3%	3%	3%	3%
PRAGUE HEATING D7G SEASONAL STRIPS (D7G)								
D7G	Spec		Decrease	EUR	4%	3%	4%	3%
D7G	Hedge/Member			EUR	3%	3%	3%	3%
PRAGUE HEATING D7H SEASONAL STRIPS (D7H)								
D7H	Spec		Decrease	EUR	4%	3%	4%	3%
D7H	Hedge/Member			EUR	3%	3%	3%	3%
PRAGUE HEATING D7V SEASONAL STRIPS (D7V)								
D7V	Spec		Decrease	EUR	4%	3%	4%	3%
D7V	Hedge/Member			EUR	3%	3%	3%	3%
PRAGUE HEATING D7X SEASONAL STRIPS (D7X)								
D7X	Spec		Decrease	EUR	4%	3%	4%	3%
D7X	Hedge/Member			EUR	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PRAGUE HEATING D7Z SEASONAL STRIPS (D7Z)								
D7Z	Spec		Decrease	EUR	4%	3%	4%	3%
D7Z	Hedge/Member			EUR	3%	3%	3%	3%
PRAGUE MONTHLY HDD FUTURES (D7)								
D7	Spec		Decrease	EUR	7%	5%	6%	5%
D7	Hedge/Member			EUR	5%	5%	5%	5%
RALEIGH DURHAM AIRPORT MONTH (AK)								
AK	Spec		Decrease	USD	11%	8%	9%	8%
AK	Hedge/Member			USD	8%	8%	8%	8%
RALEIGH DURHAM AIRPORT WKLY TEMP (WVK)								
WVK	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WVK	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
WVK	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WVK	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WVK	Spec	7-9 days to expiration	Decrease	USD	540	400	440	400
WVK	Hedge/Member	7-9 days to expiration		USD	400	400	400	400
WVK	Spec	Greater than 10 days to expiration	Decrease	USD	675	500	550	500
WVK	Hedge/Member	Greater than 10 days to expiration		USD	500	500	500	500
RALEIGH INTL AIRPORT DEC HDD SEA ST (VKZ)								
VKZ	Spec		Decrease	USD	7%	5%	5%	5%
VKZ	Hedge/Member			USD	5%	5%	5%	5%
RALEIGH INTL AIRPORT FEB HDD SEA ST (VKG)								
VKG	Spec		Decrease	USD	7%	5%	5%	5%
VKG	Hedge/Member			USD	5%	5%	5%	5%
RALEIGH INTL AIRPORT JAN HDD SEA ST (VKF)								
VKF	Spec		Decrease	USD	7%	5%	5%	5%
VKF	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RALEIGH INTL AIRPORT MAR HDD SEA ST (VKH)								
VKH	Spec		Decrease	USD	7%	5%	5%	5%
VKH	Hedge/Member			USD	5%	5%	5%	5%
RALEIGH INTL AIRPORT MONTHLY HDD (VK)								
VK	Spec		Decrease	USD	8%	6%	7%	6%
VK	Hedge/Member			USD	6%	6%	6%	6%
RALEIGH INTL AIRPORT NOV HDD SEA ST (VKX)								
VKX	Spec		Decrease	USD	7%	5%	5%	5%
VKX	Hedge/Member			USD	5%	5%	5%	5%
RALEIGH INTL AIRPORT OCT HDD SEA ST (VKV)								
VKV	Spec		Decrease	USD	7%	5%	5%	5%
VKV	Hedge/Member			USD	5%	5%	5%	5%
RALEIGH INTL AIRPORT SEASONAL CDD (AKJ)								
AKJ	Spec		Decrease	USD	8%	6%	6%	6%
AKJ	Hedge/Member			USD	6%	6%	6%	6%
RALEIGH INTL AIRPORT SEASONAL CDD (AKK)								
AKK	Spec		Decrease	USD	8%	6%	6%	6%
AKK	Hedge/Member			USD	6%	6%	6%	6%
RALEIGH INTL AIRPORT SEASONAL CDD (AKM)								
AKM	Spec		Decrease	USD	8%	6%	6%	6%
AKM	Hedge/Member			USD	6%	6%	6%	6%
RALEIGH INTL AIRPORT SEASONAL CDD (AKN)								
AKN	Spec		Decrease	USD	8%	6%	6%	6%
AKN	Hedge/Member			USD	6%	6%	6%	6%
RALEIGH INTL AIRPORT SEASONAL CDD (AKQ)								
AKQ	Spec		Decrease	USD	8%	6%	6%	6%
AKQ	Hedge/Member			USD	6%	6%	6%	6%
RALEIGH INTL AIRPORT SEASONAL CDD (AKU)								
AKU	Spec		Decrease	USD	8%	6%	6%	6%
AKU	Hedge/Member			USD	6%	6%	6%	6%
RALEIGH/DURHAM INT RAINFL MTHLY (DF)								
DF	Spec		Decrease	USD	53%	39%	43%	39%
DF	Hedge/Member			USD	39%	39%	39%	39%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RALEIGH/DURHAM INT RAINFL STRP (DFH)								
DFH	Spec		Decrease	USD	53%	39%	43%	39%
DFH	Hedge/Member			USD	39%	39%	39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFJ)								
DFJ	Spec		Decrease	USD	53%	39%	43%	39%
DFJ	Hedge/Member			USD	39%	39%	39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFK)								
DFK	Spec		Decrease	USD	53%	39%	43%	39%
DFK	Hedge/Member			USD	39%	39%	39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFM)								
DFM	Spec		Decrease	USD	53%	39%	43%	39%
DFM	Hedge/Member			USD	39%	39%	39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFN)								
DFN	Spec		Decrease	USD	53%	39%	43%	39%
DFN	Hedge/Member			USD	39%	39%	39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFQ)								
DFQ	Spec		Decrease	USD	53%	39%	43%	39%
DFQ	Hedge/Member			USD	39%	39%	39%	39%
RALEIGH/DURHAM INT RAINFL STRP (DFU)								
DFU	Spec		Decrease	USD	53%	39%	43%	39%
DFU	Hedge/Member			USD	39%	39%	39%	39%
ROME CDD MONTHLY FUTURES (G9)								
G9	Spec		Decrease	EUR	4%	3%	4%	3%
G9	Hedge/Member			EUR	3%	3%	3%	3%
ROME COOLING SEASONAL STRIP FUTURES (G9J)								
G9J	Spec		Decrease	EUR	2%	1%	1%	1%
G9J	Hedge/Member			EUR	1%	1%	1%	1%
ROME COOLING SEASONAL STRIP FUTURES (G9K)								
G9K	Spec		Decrease	EUR	2%	1%	1%	1%
G9K	Hedge/Member			EUR	1%	1%	1%	1%
ROME COOLING SEASONAL STRIP FUTURES (G9M)								
G9M	Spec		Decrease	EUR	2%	1%	1%	1%
G9M	Hedge/Member			EUR	1%	1%	1%	1%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ROME COOLING SEASONAL STRIP FUTURES (G9N)								
G9N	Spec		Decrease	EUR	2%	1%	1%	1%
G9N	Hedge/Member			EUR	1%	1%	1%	1%
ROME COOLING SEASONAL STRIP FUTURES (G9Q)								
G9Q	Spec		Decrease	EUR	2%	1%	1%	1%
G9Q	Hedge/Member			EUR	1%	1%	1%	1%
ROME COOLING SEASONAL STRIP FUTURES (G9U)								
G9U	Spec		Decrease	EUR	2%	1%	1%	1%
G9U	Hedge/Member			EUR	1%	1%	1%	1%
ROME HEATING SEASONAL STRIP FUTURES (D9F)								
D9F	Spec		Decrease	EUR	4%	3%	3%	3%
D9F	Hedge/Member			EUR	3%	3%	3%	3%
ROME HEATING SEASONAL STRIP FUTURES (D9G)								
D9G	Spec		Decrease	EUR	4%	3%	3%	3%
D9G	Hedge/Member			EUR	3%	3%	3%	3%
ROME HEATING SEASONAL STRIP FUTURES (D9H)								
D9H	Spec		Decrease	EUR	4%	3%	3%	3%
D9H	Hedge/Member			EUR	3%	3%	3%	3%
ROME HEATING SEASONAL STRIP FUTURES (D9V)								
D9V	Spec		Decrease	EUR	4%	3%	3%	3%
D9V	Hedge/Member			EUR	3%	3%	3%	3%
ROME HEATING SEASONAL STRIP FUTURES (D9X)								
D9X	Spec		Decrease	EUR	4%	3%	3%	3%
D9X	Hedge/Member			EUR	3%	3%	3%	3%
ROME HEATING SEASONAL STRIP FUTURES (D9Z)								
D9Z	Spec		Decrease	EUR	4%	3%	3%	3%
D9Z	Hedge/Member			EUR	3%	3%	3%	3%
ROME MONTHLY HDD FUTURES (D9)								
D9	Spec		Decrease	EUR	7%	5%	5%	5%
D9	Hedge/Member			EUR	5%	5%	5%	5%
SACRAMENTO COOLING SEASONAL STRIP F (KSJ)								
KSJ	Spec		Decrease	USD	7%	6%	6%	6%
KSJ	Hedge/Member			USD	6%	6%	6%	6%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SACRAMENTO COOLING SEASONAL STRIP F (KSK)								
KSK	Spec		Decrease	USD	7%	6%	6%	6%
KSK	Hedge/Member			USD	6%	6%	6%	6%
SACRAMENTO COOLING SEASONAL STRIP F (KSM)								
KSM	Spec		Decrease	USD	7%	6%	6%	6%
KSM	Hedge/Member			USD	6%	6%	6%	6%
SACRAMENTO COOLING SEASONAL STRIP F (KSN)								
KSN	Spec		Decrease	USD	7%	6%	6%	6%
KSN	Hedge/Member			USD	6%	6%	6%	6%
SACRAMENTO COOLING SEASONAL STRIP F (KSQ)								
KSQ	Spec		Decrease	USD	7%	6%	6%	6%
KSQ	Hedge/Member			USD	6%	6%	6%	6%
SACRAMENTO COOLING SEASONAL STRIP F (KSU)								
KSU	Spec		Decrease	USD	7%	6%	6%	6%
KSU	Hedge/Member			USD	6%	6%	6%	6%
SACRAMENTO HEATING SEASONAL STRIP F (HSF)								
HSF	Spec		Decrease	USD	4%	3%	4%	3%
HSF	Hedge/Member			USD	3%	3%	3%	3%
SACRAMENTO HEATING SEASONAL STRIP F (HSG)								
HSG	Spec		Decrease	USD	4%	3%	4%	3%
HSG	Hedge/Member			USD	3%	3%	3%	3%
SACRAMENTO HEATING SEASONAL STRIP F (HSH)								
HSH	Spec		Decrease	USD	4%	3%	4%	3%
HSH	Hedge/Member			USD	3%	3%	3%	3%
SACRAMENTO HEATING SEASONAL STRIP F (HSV)								
HSV	Spec		Decrease	USD	4%	3%	4%	3%
HSV	Hedge/Member			USD	3%	3%	3%	3%
SACRAMENTO HEATING SEASONAL STRIP F (HSX)								
HSX	Spec		Decrease	USD	4%	3%	4%	3%
HSX	Hedge/Member			USD	3%	3%	3%	3%
SACRAMENTO HEATING SEASONAL STRIP F (HSZ)								
HSZ	Spec		Decrease	USD	4%	3%	4%	3%
HSZ	Hedge/Member			USD	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SACRAMENTO MONTHLY CDD FUTURES (KS)								
KS	Spec		Decrease	USD	14%	10%	11%	10%
KS	Hedge/Member			USD	10%	10%	10%	10%
SACRAMENTO MONTHLY HDD FUTURES (HS)								
HS	Spec		Decrease	USD	8%	6%	7%	6%
HS	Hedge/Member			USD	6%	6%	6%	6%
SACRAMENTO WEEKLY AVG TEMP FUTURES (WKS)								
WKS	Spec	Greater than 10 days to expiration	Decrease	USD	540	400	440	400
WKS	Hedge/Member	Greater than 10 days to expiration		USD	400	400	400	400
WKS	Spec	7-9 days to expiration	Decrease	USD	405	300	330	300
WKS	Hedge/Member	7-9 days to expiration		USD	300	300	300	300
WKS	Spec	4-6 days to expiration	Decrease	USD	270	200	220	200
WKS	Hedge/Member	4-6 days to expiration		USD	200	200	200	200
WKS	Spec	Less than 3 days to expiration	Decrease	USD	135	100	110	100
WKS	Hedge/Member	Less than 3 days to expiration		USD	100	100	100	100
SALT LAKE CITY COOLING SEASONAL STR (KUJ)								
KUJ	Spec		Decrease	USD	6%	5%	5%	5%
KUJ	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY COOLING SEASONAL STR (KUK)								
KUK	Spec		Decrease	USD	6%	5%	5%	5%
KUK	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY COOLING SEASONAL STR (KUM)								
KUM	Spec		Decrease	USD	6%	5%	5%	5%
KUM	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY COOLING SEASONAL STR (KUN)								
KUN	Spec		Decrease	USD	6%	5%	5%	5%
KUN	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SALT LAKE CITY COOLING SEASONAL STR (KUQ)								
KUQ	Spec		Decrease	USD	6%	5%	5%	5%
KUQ	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY COOLING SEASONAL STR (KUU)								
KUU	Spec		Decrease	USD	6%	5%	5%	5%
KUU	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY HEATING SEASONAL STR (HAF)								
HAF	Spec		Decrease	USD	7%	5%	6%	5%
HAF	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY HEATING SEASONAL STR (HAG)								
HAG	Spec		Decrease	USD	7%	5%	6%	5%
HAG	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY HEATING SEASONAL STR (HAH)								
HAH	Spec		Decrease	USD	7%	5%	6%	5%
HAH	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY HEATING SEASONAL STR (HAV)								
HAV	Spec		Decrease	USD	7%	5%	6%	5%
HAV	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY HEATING SEASONAL STR (HAX)								
HAX	Spec		Decrease	USD	7%	5%	6%	5%
HAX	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY HEATING SEASONAL STR (HAZ)								
HAZ	Spec		Decrease	USD	7%	5%	6%	5%
HAZ	Hedge/Member			USD	5%	5%	5%	5%
SALT LAKE CITY MONTHLY CDD FUTURES (KU)								
KU	Spec		Decrease	USD	15%	11%	12%	11%
KU	Hedge/Member			USD	11%	11%	11%	11%
SALT LAKE CITY MONTHLY HDD FUTURES (HA)								
HA	Spec		Decrease	USD	11%	8%	9%	8%
HA	Hedge/Member			USD	8%	8%	8%	8%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SALT LAKE CITY WEEKLY AVG TEMP FUT (WHA)								
WHA	Spec	Greater than 10 days to expiration	Decrease	USD	675	500	550	500
WHA	Hedge/Member	Greater than 10 days to expiration		USD	500	500	500	500
WHA	Spec	7-9 days to expiration	Decrease	USD	540	400	440	400
WHA	Hedge/Member	7-9 days to expiration		USD	400	400	400	400
WHA	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WHA	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WHA	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WHA	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
SEASONAL FROST INDEX FUTURES AMSTER (FZX)								
FZX	Spec		Decrease	EUR	20%	15%	17%	15%
FZX	Hedge/Member			EUR	15%	15%	15%	15%
SOUTH ATLANTIC COAST HURRICANE (HSA)								
HSA	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HSA	Hedge/Member			USD	200,000	200,000	200,000	200,000
SOUTH ATLANTIC COAST HURRICANE (HSS)								
HSS	Spec		Decrease	USD	270,000	200,000	220,000	200,000
HSS	Hedge/Member			USD	200,000	200,000	200,000	200,000
SOUTH ATLANTIC HURR SEA MAX BINARY (HMS)								
HMS	Spec		Decrease	USD	2,700	2,000	2,200	2,000
HMS	Hedge/Member			USD	2,000	2,000	2,000	2,000
SOUTH ATLANTIC HURRICANE SEA BINARY (BHS)								
BHS	Spec		Decrease	USD	3	2	2	2
BHS	Hedge/Member			USD	2	2	2	2
STOCKHOLM COOLING SEASONAL STRIP FU (G5J)								
G5J	Spec		Decrease	EUR	3%	3%	3%	3%
G5J	Hedge/Member			EUR	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
STOCKHOLM COOLING SEASONAL STRIP FU (G5K)								
G5K	Spec		Decrease	EUR	3%	3%	3%	3%
G5K	Hedge/Member			EUR	3%	3%	3%	3%
STOCKHOLM COOLING SEASONAL STRIP FU (G5M)								
G5M	Spec		Decrease	EUR	3%	3%	3%	3%
G5M	Hedge/Member			EUR	3%	3%	3%	3%
STOCKHOLM COOLING SEASONAL STRIP FU (G5N)								
G5N	Spec		Decrease	EUR	3%	3%	3%	3%
G5N	Hedge/Member			EUR	3%	3%	3%	3%
STOCKHOLM COOLING SEASONAL STRIP FU (G5Q)								
G5Q	Spec		Decrease	EUR	3%	3%	3%	3%
G5Q	Hedge/Member			EUR	3%	3%	3%	3%
STOCKHOLM COOLING SEASONAL STRIP FU (G5U)								
G5U	Spec		Decrease	EUR	3%	3%	3%	3%
G5U	Hedge/Member			EUR	3%	3%	3%	3%
STOCKHOLM HDD MONTHLY FUTURES (D5)								
D5	Spec		Decrease	EUR	6%	5%	5%	5%
D5	Hedge/Member			EUR	5%	5%	5%	5%
STOCKHOLM HEATING SEASONAL STRIP FU (D5F)								
D5F	Spec		Decrease	EUR	4%	3%	3%	3%
D5F	Hedge/Member			EUR	3%	3%	3%	3%
STOCKHOLM HEATING SEASONAL STRIP FU (D5G)								
D5G	Spec		Decrease	EUR	4%	3%	3%	3%
D5G	Hedge/Member			EUR	3%	3%	3%	3%
STOCKHOLM HEATING SEASONAL STRIP FU (D5H)								
D5H	Spec		Decrease	EUR	4%	3%	3%	3%
D5H	Hedge/Member			EUR	3%	3%	3%	3%
STOCKHOLM HEATING SEASONAL STRIP FU (D5V)								
D5V	Spec		Decrease	EUR	4%	3%	3%	3%
D5V	Hedge/Member			EUR	3%	3%	3%	3%
STOCKHOLM HEATING SEASONAL STRIP FU (D5X)								
D5X	Spec		Decrease	EUR	4%	3%	3%	3%
D5X	Hedge/Member			EUR	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
STOCKHOLM HEATING SEASONAL STRIP FU (D5Z)								
D5Z	Spec		Decrease	EUR	4%	3%	3%	3%
D5Z	Hedge/Member			EUR	3%	3%	3%	3%
STOCKHOLM MONTHLY CDD FUTURES (G5)								
G5	Spec		Decrease	EUR	7%	5%	6%	5%
G5	Hedge/Member			EUR	5%	5%	5%	5%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6F)								
G6F	Spec		Decrease	JPY	4%	3%	3%	3%
G6F	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6G)								
G6G	Spec		Decrease	JPY	4%	3%	3%	3%
G6G	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6H)								
G6H	Spec		Decrease	JPY	4%	3%	3%	3%
G6H	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6J)								
G6J	Spec		Decrease	JPY	4%	3%	3%	3%
G6J	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6K)								
G6K	Spec		Decrease	JPY	4%	3%	3%	3%
G6K	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6M)								
G6M	Spec		Decrease	JPY	4%	3%	3%	3%
G6M	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6N)								
G6N	Spec		Decrease	JPY	4%	3%	3%	3%
G6N	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6Q)								
G6Q	Spec		Decrease	JPY	4%	3%	3%	3%
G6Q	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6U)								
G6U	Spec		Decrease	JPY	4%	3%	3%	3%
G6U	Hedge/Member			JPY	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6V)								
G6V	Spec		Decrease	JPY	4%	3%	3%	3%
G6V	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6X)								
G6X	Spec		Decrease	JPY	4%	3%	3%	3%
G6X	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PAC RIM DLY AVG TEMP SEA FUT (G6Z)								
G6Z	Spec		Decrease	JPY	4%	3%	3%	3%
G6Z	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PACIFIC RIM MONTHLY FUTURES (G6)								
G6	Spec		Decrease	JPY	4%	3%	3%	3%
G6	Hedge/Member			JPY	3%	3%	3%	3%
TOKYO PACIFIC RIM SEASONAL FUTURES (V6)								
V6	Spec		Decrease	JPY	270	200	220	200
V6	Hedge/Member			JPY	200	200	200	200
TORONTO CAT (V1)								
V1	Spec		Decrease	CAD	2,025	1,500	1,650	1,500
V1	Hedge/Member			CAD	1,500	1,500	1,500	1,500
TORONTO CAT STRIP (V1J)								
V1J	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V1J	Hedge/Member			CAD	12,500	12,500	12,500	12,500
TORONTO CAT STRIP (V1K)								
V1K	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V1K	Hedge/Member			CAD	12,500	12,500	12,500	12,500
TORONTO CAT STRIP (V1M)								
V1M	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V1M	Hedge/Member			CAD	12,500	12,500	12,500	12,500
TORONTO CAT STRIP (V1N)								
V1N	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V1N	Hedge/Member			CAD	12,500	12,500	12,500	12,500
TORONTO CAT STRIP (V1Q)								
V1Q	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V1Q	Hedge/Member			CAD	12,500	12,500	12,500	12,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TORONTO CAT STRIP (V1U)								
V1U	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V1U	Hedge/Member			CAD	12,500	12,500	12,500	12,500
TORONTO CDD MONTHLY FUTURES (P7)								
P7	Spec		Decrease	CAD	24%	18%	19%	18%
P7	Hedge/Member			CAD	18%	18%	18%	18%
TORONTO COOLING SEASONAL STRIP (P7J)								
P7J	Spec		Decrease	CAD	16%	12%	13%	12%
P7J	Hedge/Member			CAD	12%	12%	12%	12%
TORONTO COOLING SEASONAL STRIP (P7K)								
P7K	Spec		Decrease	CAD	16%	12%	13%	12%
P7K	Hedge/Member			CAD	12%	12%	12%	12%
TORONTO COOLING SEASONAL STRIP (P7M)								
P7M	Spec		Decrease	CAD	16%	12%	13%	12%
P7M	Hedge/Member			CAD	12%	12%	12%	12%
TORONTO COOLING SEASONAL STRIP (P7N)								
P7N	Spec		Decrease	CAD	16%	12%	13%	12%
P7N	Hedge/Member			CAD	12%	12%	12%	12%
TORONTO COOLING SEASONAL STRIP (P7Q)								
P7Q	Spec		Decrease	CAD	16%	12%	13%	12%
P7Q	Hedge/Member			CAD	12%	12%	12%	12%
TORONTO COOLING SEASONAL STRIP (P7U)								
P7U	Spec		Decrease	CAD	16%	12%	13%	12%
P7U	Hedge/Member			CAD	12%	12%	12%	12%
TORONTO HEATING (A7)								
A7	Spec		Decrease	CAD	6%	4%	5%	4%
A7	Hedge/Member			CAD	4%	4%	4%	4%
TORONTO H-STRIPS (A7F)								
A7F	Spec		Decrease	CAD	3%	3%	3%	3%
A7F	Hedge/Member			CAD	3%	3%	3%	3%
TORONTO H-STRIPS (A7G)								
A7G	Spec		Decrease	CAD	3%	3%	3%	3%
A7G	Hedge/Member			CAD	3%	3%	3%	3%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TORONTO H-STRIPS (A7H)								
A7H	Spec		Decrease	CAD	3%	3%	3%	3%
A7H	Hedge/Member			CAD	3%	3%	3%	3%
TORONTO H-STRIPS (A7V)								
A7V	Spec		Decrease	CAD	3%	3%	3%	3%
A7V	Hedge/Member			CAD	3%	3%	3%	3%
TORONTO H-STRIPS (A7X)								
A7X	Spec		Decrease	CAD	3%	3%	3%	3%
A7X	Hedge/Member			CAD	3%	3%	3%	3%
TORONTO H-STRIPS (A7Z)								
A7Z	Spec		Decrease	CAD	3%	3%	3%	3%
A7Z	Hedge/Member			CAD	3%	3%	3%	3%
TUCSON COOLING SEASONAL STRIP FUTUR (K8J)								
K8J	Spec		Decrease	USD	3%	3%	3%	3%
K8J	Hedge/Member			USD	3%	3%	3%	3%
TUCSON COOLING SEASONAL STRIP FUTUR (K8K)								
K8K	Spec		Decrease	USD	3%	3%	3%	3%
K8K	Hedge/Member			USD	3%	3%	3%	3%
TUCSON COOLING SEASONAL STRIP FUTUR (K8M)								
K8M	Spec		Decrease	USD	3%	3%	3%	3%
K8M	Hedge/Member			USD	3%	3%	3%	3%
TUCSON COOLING SEASONAL STRIP FUTUR (K8N)								
K8N	Spec		Decrease	USD	3%	3%	3%	3%
K8N	Hedge/Member			USD	3%	3%	3%	3%
TUCSON COOLING SEASONAL STRIP FUTUR (K8Q)								
K8Q	Spec		Decrease	USD	3%	3%	3%	3%
K8Q	Hedge/Member			USD	3%	3%	3%	3%
TUCSON COOLING SEASONAL STRIP FUTUR (K8U)								
K8U	Spec		Decrease	USD	3%	3%	3%	3%
K8U	Hedge/Member			USD	3%	3%	3%	3%
TUCSON HEATING SEASONAL STRIP FUTUR (H8F)								
H8F	Spec		Decrease	USD	7%	5%	6%	5%
H8F	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TUCSON HEATING SEASONAL STRIP FUTUR (H8G)								
H8G	Spec		Decrease	USD	7%	5%	6%	5%
H8G	Hedge/Member			USD	5%	5%	5%	5%
TUCSON HEATING SEASONAL STRIP FUTUR (H8H)								
H8H	Spec		Decrease	USD	7%	5%	6%	5%
H8H	Hedge/Member			USD	5%	5%	5%	5%
TUCSON HEATING SEASONAL STRIP FUTUR (H8V)								
H8V	Spec		Decrease	USD	7%	5%	6%	5%
H8V	Hedge/Member			USD	5%	5%	5%	5%
TUCSON HEATING SEASONAL STRIP FUTUR (H8X)								
H8X	Spec		Decrease	USD	7%	5%	6%	5%
H8X	Hedge/Member			USD	5%	5%	5%	5%
TUCSON HEATING SEASONAL STRIP FUTUR (H8Z)								
H8Z	Spec		Decrease	USD	7%	5%	6%	5%
H8Z	Hedge/Member			USD	5%	5%	5%	5%
TUCSON WEEKLY AVG TEMP FUTURES (WH8)								
WH8	Spec	Greater than 10 days to expiration	Decrease	USD	540	400	440	400
WH8	Hedge/Member	Greater than 10 days to expiration		USD	400	400	400	400
WH8	Spec	7-9 days to expiration	Decrease	USD	405	300	330	300
WH8	Hedge/Member	7-9 days to expiration		USD	300	300	300	300
WH8	Spec	4-6 days to expiration	Decrease	USD	270	200	220	200
WH8	Hedge/Member	4-6 days to expiration		USD	200	200	200	200
WH8	Spec	Less than 3 days to expiration	Decrease	USD	135	100	110	100
WH8	Hedge/Member	Less than 3 days to expiration		USD	100	100	100	100
VANCOUVER CAT (V8)								
V8	Spec		Decrease	CAD	2,025	1,500	1,650	1,500
V8	Hedge/Member			CAD	1,500	1,500	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								
VANCOUVER CAT STRIP (V8J)								
V8J	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V8J	Hedge/Member			CAD	12,500	12,500	12,500	12,500
VANCOUVER CAT STRIP (V8K)								
V8K	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V8K	Hedge/Member			CAD	12,500	12,500	12,500	12,500
VANCOUVER CAT STRIP (V8M)								
V8M	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V8M	Hedge/Member			CAD	12,500	12,500	12,500	12,500
VANCOUVER CAT STRIP (V8N)								
V8N	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V8N	Hedge/Member			CAD	12,500	12,500	12,500	12,500
VANCOUVER CAT STRIP (V8Q)								
V8Q	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V8Q	Hedge/Member			CAD	12,500	12,500	12,500	12,500
VANCOUVER CAT STRIP (V8U)								
V8U	Spec		Decrease	CAD	16,875	12,500	13,750	12,500
V8U	Hedge/Member			CAD	12,500	12,500	12,500	12,500
VANCOUVER COOLING (P8)								
P8	Spec		Decrease	CAD	42%	31%	34%	31%
P8	Hedge/Member			CAD	31%	31%	31%	31%
VANCOUVER C-STRIPS (P8J)								
P8J	Spec		Decrease	CAD	27%	20%	22%	20%
P8J	Hedge/Member			CAD	20%	20%	20%	20%
VANCOUVER C-STRIPS (P8K)								
P8K	Spec		Decrease	CAD	27%	20%	22%	20%
P8K	Hedge/Member			CAD	20%	20%	20%	20%
VANCOUVER C-STRIPS (P8M)								
P8M	Spec		Decrease	CAD	27%	20%	22%	20%
P8M	Hedge/Member			CAD	20%	20%	20%	20%
VANCOUVER C-STRIPS (P8N)								
P8N	Spec		Decrease	CAD	27%	20%	22%	20%
P8N	Hedge/Member			CAD	20%	20%	20%	20%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
VANCOUVER C-STRIPS (P8Q)								
P8Q	Spec		Decrease	CAD	27%	20%	22%	20%
P8Q	Hedge/Member			CAD	20%	20%	20%	20%
VANCOUVER C-STRIPS (P8U)								
P8U	Spec		Decrease	CAD	27%	20%	22%	20%
P8U	Hedge/Member			CAD	20%	20%	20%	20%
VANCOUVER HEATING (A8)								
A8	Spec		Decrease	CAD	6%	4%	5%	4%
A8	Hedge/Member			CAD	4%	4%	4%	4%
VANCOUVER H-STRIPS (A8F)								
A8F	Spec		Decrease	CAD	3%	3%	3%	3%
A8F	Hedge/Member			CAD	3%	3%	3%	3%
VANCOUVER H-STRIPS (A8G)								
A8G	Spec		Decrease	CAD	3%	3%	3%	3%
A8G	Hedge/Member			CAD	3%	3%	3%	3%
VANCOUVER H-STRIPS (A8H)								
A8H	Spec		Decrease	CAD	3%	3%	3%	3%
A8H	Hedge/Member			CAD	3%	3%	3%	3%
VANCOUVER H-STRIPS (A8V)								
A8V	Spec		Decrease	CAD	3%	3%	3%	3%
A8V	Hedge/Member			CAD	3%	3%	3%	3%
VANCOUVER H-STRIPS (A8X)								
A8X	Spec		Decrease	CAD	3%	3%	3%	3%
A8X	Hedge/Member			CAD	3%	3%	3%	3%
VANCOUVER H-STRIPS (A8Z)								
A8Z	Spec		Decrease	CAD	3%	3%	3%	3%
A8Z	Hedge/Member			CAD	3%	3%	3%	3%
WASHINGTON REAGAN AIRPORT MONTH (AU)								
AU	Spec		Decrease	USD	11%	8%	9%	8%
AU	Hedge/Member			USD	8%	8%	8%	8%
AU	Spec		Decrease	USD	27%	20%	22%	20%
AU	Hedge/Member			USD	20%	20%	20%	20%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WASHINGTON REAGAN AIRPORT WKLY TEMP (WVU)								
WVU	Spec	Less than 3 days to expiration	Decrease	USD	270	200	220	200
WVU	Hedge/Member	Less than 3 days to expiration		USD	200	200	200	200
WVU	Spec	4-6 days to expiration	Decrease	USD	405	300	330	300
WVU	Hedge/Member	4-6 days to expiration		USD	300	300	300	300
WVU	Spec	7-9 days to expiration	Decrease	USD	540	400	440	400
WVU	Hedge/Member	7-9 days to expiration		USD	400	400	400	400
WVU	Spec	Greater than 10 days to expiration	Decrease	USD	675	500	550	500
WVU	Hedge/Member	Greater than 10 days to expiration		USD	500	500	500	500
WASHINGTON REAGAN INTL DEC HDD SEA (VUZ)								
VUZ	Spec		Decrease	USD	7%	5%	5%	5%
VUZ	Hedge/Member			USD	5%	5%	5%	5%
WASHINGTON REAGAN INTL FEB HDD SEA (VUG)								
VUG	Spec		Decrease	USD	7%	5%	5%	5%
VUG	Hedge/Member			USD	5%	5%	5%	5%
WASHINGTON REAGAN INTL JAN HDD SEA (VUF)								
VUF	Spec		Decrease	USD	7%	5%	5%	5%
VUF	Hedge/Member			USD	5%	5%	5%	5%
WASHINGTON REAGAN INTL MAR HDD SEA (VUH)								
VUH	Spec		Decrease	USD	7%	5%	5%	5%
VUH	Hedge/Member			USD	5%	5%	5%	5%
WASHINGTON REAGAN INTL MONTHLY HDD (VU)								
VU	Spec		Decrease	USD	12%	9%	10%	9%
VU	Hedge/Member			USD	9%	9%	9%	9%
WASHINGTON REAGAN INTL NOV HDD SEA (VUX)								
VUX	Spec		Decrease	USD	7%	5%	5%	5%
VUX	Hedge/Member			USD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WASHINGTON REAGAN INTL OCT HDD SEA (VUV)								
VUV	Spec		Decrease	USD	7%	5%	5%	5%
VUV	Hedge/Member			USD	5%	5%	5%	5%
WASHINGTON REAGAN INTL SEASONAL CDD (AUJ)								
AUJ	Spec		Decrease	USD	8%	6%	6%	6%
AUJ	Hedge/Member			USD	6%	6%	6%	6%
WASHINGTON REAGAN INTL SEASONAL CDD (AUK)								
AUK	Spec		Decrease	USD	8%	6%	6%	6%
AUK	Hedge/Member			USD	6%	6%	6%	6%
WASHINGTON REAGAN INTL SEASONAL CDD (AUM)								
AUM	Spec		Decrease	USD	8%	6%	6%	6%
AUM	Hedge/Member			USD	6%	6%	6%	6%
WASHINGTON REAGAN INTL SEASONAL CDD (AUN)								
AUN	Spec		Decrease	USD	8%	6%	6%	6%
AUN	Hedge/Member			USD	6%	6%	6%	6%
WASHINGTON REAGAN INTL SEASONAL CDD (AUQ)								
AUQ	Spec		Decrease	USD	8%	6%	6%	6%
AUQ	Hedge/Member			USD	6%	6%	6%	6%
WASHINGTON REAGAN INTL SEASONAL CDD (AUU)								
AUU	Spec		Decrease	USD	8%	6%	6%	6%
AUU	Hedge/Member			USD	6%	6%	6%	6%
WINNIPEG CAT (V9)								
V9	Spec		Decrease	CAD	2,025	1,500	1,650	1,500
V9	Hedge/Member			CAD	1,500	1,500	1,500	1,500
WINNIPEG CAT STRIP (V9J)								
V9J	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V9J	Hedge/Member			CAD	10,000	10,000	10,000	10,000
WINNIPEG CAT STRIP (V9K)								
V9K	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V9K	Hedge/Member			CAD	10,000	10,000	10,000	10,000
WINNIPEG CAT STRIP (V9M)								
V9M	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V9M	Hedge/Member			CAD	10,000	10,000	10,000	10,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WINNIPEG CAT STRIP (V9N)								
V9N	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V9N	Hedge/Member			CAD	10,000	10,000	10,000	10,000
WINNIPEG CAT STRIP (V9Q)								
V9Q	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V9Q	Hedge/Member			CAD	10,000	10,000	10,000	10,000
WINNIPEG CAT STRIP (V9U)								
V9U	Spec		Decrease	CAD	13,500	10,000	11,000	10,000
V9U	Hedge/Member			CAD	10,000	10,000	10,000	10,000
WINNIPEG COOLING (P9)								
P9	Spec		Decrease	CAD	24%	18%	20%	18%
P9	Hedge/Member			CAD	18%	18%	18%	18%
WINNIPEG C-STRIPS (P9J)								
P9J	Spec		Decrease	CAD	19%	14%	15%	14%
P9J	Hedge/Member			CAD	14%	14%	14%	14%
WINNIPEG C-STRIPS (P9K)								
P9K	Spec		Decrease	CAD	19%	14%	15%	14%
P9K	Hedge/Member			CAD	14%	14%	14%	14%
WINNIPEG C-STRIPS (P9M)								
P9M	Spec		Decrease	CAD	19%	14%	15%	14%
P9M	Hedge/Member			CAD	14%	14%	14%	14%
WINNIPEG C-STRIPS (P9N)								
P9N	Spec		Decrease	CAD	19%	14%	15%	14%
P9N	Hedge/Member			CAD	14%	14%	14%	14%
WINNIPEG C-STRIPS (P9Q)								
P9Q	Spec		Decrease	CAD	19%	14%	15%	14%
P9Q	Hedge/Member			CAD	14%	14%	14%	14%
WINNIPEG C-STRIPS (P9U)								
P9U	Spec		Decrease	CAD	19%	14%	15%	14%
P9U	Hedge/Member			CAD	14%	14%	14%	14%
WINNIPEG HEATING (A9)								
A9	Spec		Decrease	CAD	6%	5%	5%	5%
A9	Hedge/Member			CAD	5%	5%	5%	5%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WINNIPEG H-STRIPS (A9F)								
A9F	Spec		Decrease	CAD	3%	3%	3%	3%
A9F	Hedge/Member			CAD	3%	3%	3%	3%
WINNIPEG H-STRIPS (A9G)								
A9G	Spec		Decrease	CAD	3%	3%	3%	3%
A9G	Hedge/Member			CAD	3%	3%	3%	3%
WINNIPEG H-STRIPS (A9H)								
A9H	Spec		Decrease	CAD	3%	3%	3%	3%
A9H	Hedge/Member			CAD	3%	3%	3%	3%
WINNIPEG H-STRIPS (A9V)								
A9V	Spec		Decrease	CAD	3%	3%	3%	3%
A9V	Hedge/Member			CAD	3%	3%	3%	3%
WINNIPEG H-STRIPS (A9X)								
A9X	Spec		Decrease	CAD	3%	3%	3%	3%
A9X	Hedge/Member			CAD	3%	3%	3%	3%
WINNIPEG H-STRIPS (A9Z)								
A9Z	Spec		Decrease	CAD	3%	3%	3%	3%
A9Z	Hedge/Member			CAD	3%	3%	3%	3%