



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

FROM: CME Clearing

ADVISORY # 14-354

SUBJECT: Performance Bond Requirements

DATE: Thursday, September 11, 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>

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As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below.

The rates will be effective after the close of business on

Friday, September 12, 2014.

Current rates as of:

Thursday, September 11, 2014.

In this current advisory there are changes to the Short Option Minimum and/or the Volatility Scan Range. Below are descriptions of what each change affects:

The Short Option Minimum (SOM) is a charge that is applied only to portfolios concentrated in short options that do not generate a minimum margin requirement level when margins are calculated using the normal 16 SPAN scenarios. The SOM charge per short calls or short puts is a percentage of the outright margin on one underlying futures contract.

The volatility scan range is the change in implied volatility that is used in each of SPAN's 16 scenarios.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
CLASS IV MILK FUTURE (DK)								
DK	Spec	Delivery Month	Increase	USD	825	750	1,100	1,000
DK	Hedge/Member	Delivery Month	Increase	USD	750	750	1,000	1,000
ELECTRICITY - Outright Rates								
AEP-DAYTON HUB OFF-PEAK MONTHLY (VP)								
VP	Spec	Mnth 1	Decrease	USD	3,080	2,800	2,200	2,000
VP	Hedge/Member	Mnth 1	Decrease	USD	2,800	2,800	2,000	2,000
VP	Spec	Mnth 2	Decrease	USD	1,870	1,700	1,650	1,500
VP	Hedge/Member	Mnth 2	Decrease	USD	1,700	1,700	1,500	1,500
AER-DAYTON HUB MONTHLY (VM)								
VM	Spec	Mnth 1	Decrease	USD	31,900	29,000	24,200	22,000
VM	Hedge/Member	Mnth 1	Decrease	USD	29,000	29,000	22,000	22,000
VM	Spec	Mnth 2	Decrease	USD	6,600	6,000	4,400	4,000
VM	Hedge/Member	Mnth 2	Decrease	USD	6,000	6,000	4,000	4,000
ERCOT NORTH 345KV HUB DAY AHD OFFPK (ERU)								
ERU	Spec	Mnths 3-11	Increase	USD	33	30	44	40
ERU	Hedge/Member	Mnths 3-11	Increase	USD	30	30	40	40
ERCOT NRTH 345 KV HUB 5 MW OFFPK S (I6)								
I6	Spec	Mnth 1	Decrease	USD	77	70	33	30
I6	Hedge/Member	Mnth 1	Decrease	USD	70	70	30	30
I6	Spec	Mnth 2	Decrease	USD	50	45	33	30
I6	Hedge/Member	Mnth 2	Decrease	USD	45	45	30	30
ERCOT NRTH 345 KV HUB 5 MW PEAK FUT (I5)								
I5	Spec	Mnth 1	Decrease	USD	1,870	1,700	1,100	1,000
I5	Hedge/Member	Mnth 1	Decrease	USD	1,700	1,700	1,000	1,000
I5	Spec	Mnth 2	Decrease	USD	2,475	2,250	880	800
I5	Hedge/Member	Mnth 2	Decrease	USD	2,250	2,250	800	800
I5	Spec	Mnths 3-11	Decrease	USD	990	900	880	800
I5	Hedge/Member	Mnths 3-11	Decrease	USD	900	900	800	800
ERCOT WEST 345 KV HUB 5 MW OFFPK S (O1)								
O1	Spec	Mnth 1	Decrease	USD	77	70	33	30
O1	Hedge/Member	Mnth 1	Decrease	USD	70	70	30	30
O1	Spec	Mnth 2	Decrease	USD	50	45	28	25
O1	Hedge/Member	Mnth 2	Decrease	USD	45	45	25	25
ERCOT WEST 345KV HUB DAY AHD OFFPK (EWK)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EWK	Spec	Mnths 3-11	Increase	USD	33	30	44	40
EWK	Hedge/Member	Mnths 3-11	Increase	USD	30	30	40	40
ISO NEW ENGLAND OFF-PEAK LMP FUT (KI)								
KI	Spec	Mnths 3-5	Increase	USD	3,850	3,500	5,500	5,000
KI	Hedge/Member	Mnths 3-5	Increase	USD	3,500	3,500	5,000	5,000
KI	Spec	Mnths 6-11	Increase	USD	2,915	2,650	3,190	2,900
KI	Hedge/Member	Mnths 6-11	Increase	USD	2,650	2,650	2,900	2,900
KI	Spec	Mnths 12+	Increase	USD	2,420	2,200	2,750	2,500
KI	Hedge/Member	Mnths 12+	Increase	USD	2,200	2,200	2,500	2,500
ISO NEW ENGLAND PEAK LMP FUT (NI)								
NI	Spec	Mnth 2	Increase	USD	6,600	6,000	7,700	7,000
NI	Hedge/Member	Mnth 2	Increase	USD	6,000	6,000	7,000	7,000
NI	Spec	Mnths 3-5	Increase	USD	2,200	2,000	4,400	4,000
NI	Hedge/Member	Mnths 3-5	Increase	USD	2,000	2,000	4,000	4,000
NI	Spec	Mnths 6-11	Increase	USD	2,860	2,600	3,300	3,000
NI	Hedge/Member	Mnths 6-11	Increase	USD	2,600	2,600	3,000	3,000
MDWST ISO INDIANA HUB 5MWPK CAL MO (PDM)								
PDM	Spec	Mnth 1	Decrease	USD	825	750	550	500
PDM	Hedge/Member	Mnth 1	Decrease	USD	750	750	500	500
PDM	Spec	Mnth 2	Decrease	USD	605	550	385	350
PDM	Hedge/Member	Mnth 2	Decrease	USD	550	550	350	350
PDM	Spec	Mnths 3-11	Decrease	USD	330	300	220	200
PDM	Hedge/Member	Mnths 3-11	Decrease	USD	300	300	200	200
PDM	Spec	Mnths 12+	Decrease	USD	385	350	275	250
PDM	Hedge/Member	Mnths 12+	Decrease	USD	350	350	250	250
MID IND TRAN SO IL HUB5MW PEAK (4Q)								
4Q	Spec	Mnths 3-11	Increase	USD	193	175	440	400
4Q	Hedge/Member	Mnths 3-11	Increase	USD	175	175	400	400
MIDWEST ISO MICHIGAN HUB 5MW PEAK C (HMW)								
HMW	Spec	Mnth 1	Decrease	USD	825	750	550	500
HMW	Hedge/Member	Mnth 1	Decrease	USD	750	750	500	500
HMW	Spec	Mnth 5-11	Increase	USD	193	175	220	200
HMW	Hedge/Member	Mnth 5-11	Increase	USD	175	175	200	200
HMW	Spec	Mnth 12+	Decrease	USD	523	475	385	350
HMW	Hedge/Member	Mnth 12+	Decrease	USD	475	475	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MISO INDIANA HUB PEAK MONTH FUT (EM)								
EM	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,400	4,000
EM	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,000	4,000
EM	Spec	Mnth 2	Decrease	USD	3,850	3,500	2,200	2,000
EM	Hedge/Member	Mnth 2	Decrease	USD	3,500	3,500	2,000	2,000
NEPOOL CNCTCT 5MW D AH O PK (P3)								
P3	Spec	Mnths 3-11	Increase	USD	17	15	33	30
P3	Hedge/Member	Mnths 3-11	Increase	USD	15	15	30	30
NEPOOL CONECTIC 5MW D AH PK (P2)								
P2	Spec	Mnth 1	Decrease	USD	2,310	2,100	1,650	1,500
P2	Hedge/Member	Mnth 1	Decrease	USD	2,100	2,100	1,500	1,500
P2	Spec	Mnth 2	Decrease	USD	2,200	2,000	1,650	1,500
P2	Hedge/Member	Mnth 2	Decrease	USD	2,000	2,000	1,500	1,500
P2	Spec	Mnths +12	Decrease	USD	1,430	1,300	550	500
P2	Hedge/Member	Mnths +12	Decrease	USD	1,300	1,300	500	500
NEPOOL INTR HUB 5MW D AH O PK (H2)								
H2	Spec	Mnths 3-11	Increase	USD	17	15	28	25
H2	Hedge/Member	Mnths 3-11	Increase	USD	15	15	25	25
NEPOOL INTR HUB 5MW D AH PK (U6)								
U6	Spec	Mnths 3-5	Increase	USD	440	400	550	500
U6	Hedge/Member	Mnths 3-5	Increase	USD	400	400	500	500
U6	Spec	Mnths 6-11	Increase	USD	330	300	440	400
U6	Hedge/Member	Mnths 6-11	Increase	USD	300	300	400	400
NEPOOL MAINE 5MW D AH O EAK (W2)								
W2	Spec	Mnth 2	Increase	USD	39	35	44	40
W2	Hedge/Member	Mnth 2	Increase	USD	35	35	40	40
W2	Spec	Mnths 3-11	Increase	USD	17	15	33	30
W2	Hedge/Member	Mnths 3-11	Increase	USD	15	15	30	30
NEPOOL MAINE 5MW D AH PK (P9)								
P9	Spec	Mnth 2	Increase	USD	825	750	1,100	1,000
P9	Hedge/Member	Mnth 2	Increase	USD	750	750	1,000	1,000
P9	Spec	Mnths 3-11	Increase	USD	440	400	660	600
P9	Hedge/Member	Mnths 3-11	Increase	USD	400	400	600	600
NEPOOL NE MASS 5MW D AH O PK (P8)								
P8	Spec	Mnths 3-11	Increase	USD	17	15	22	20
P8	Hedge/Member	Mnths 3-11	Increase	USD	15	15	20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL NEW HAMP 5MW D AH O PK (U3)								
U3	Spec	Mnth 1	Increase	USD	44	40	88	80
U3	Hedge/Member	Mnth 1	Increase	USD	40	40	80	80
U3	Spec	Mnth 2	Increase	USD	39	35	77	70
U3	Hedge/Member	Mnth 2	Increase	USD	35	35	70	70
U3	Spec	Mnths 3-11	Increase	USD	22	20	44	40
U3	Hedge/Member	Mnths 3-11	Increase	USD	20	20	40	40
U3	Spec	Mnths 12+	Increase	USD	17	15	33	30
U3	Hedge/Member	Mnths 12+	Increase	USD	15	15	30	30
NEPOOL RHODE IL 5MW D AH O PK (U5)								
U5	Spec	Mnths 3-11	Increase	USD	22	20	28	25
U5	Hedge/Member	Mnths 3-11	Increase	USD	20	20	25	25
NEPOOL SE MASS 5MW D AH O PK (P5)								
P5	Spec	Mnths 3-11	Increase	USD	17	15	22	20
P5	Hedge/Member	Mnths 3-11	Increase	USD	15	15	20	20
NEPOOL SE MASS 5MW D AH PK (P4)								
P4	Spec	Mnths 3-11	Increase	USD	440	400	550	500
P4	Hedge/Member	Mnths 3-11	Increase	USD	400	400	500	500
NEPOOL W CNT MASS 5MW D AH O PK (L9)								
L9	Spec	Mnths 3-11	Increase	USD	17	15	22	20
L9	Hedge/Member	Mnths 3-11	Increase	USD	15	15	20	20
NORTHERN ILLINOIS HUB MONTHLY (UM)								
UM	Spec	Mnth 1	Decrease	USD	27,500	25,000	24,200	22,000
UM	Hedge/Member	Mnth 1	Decrease	USD	25,000	25,000	22,000	22,000
NORTHERN ILLINOIS OFF-PEAK MONTHLY (UO)								
UO	Spec	Mnth 1	Decrease	USD	3,850	3,500	3,300	3,000
UO	Hedge/Member	Mnth 1	Decrease	USD	3,500	3,500	3,000	3,000
UO	Spec	Mnth 2	Decrease	USD	2,750	2,500	2,200	2,000
UO	Hedge/Member	Mnth 2	Decrease	USD	2,500	2,500	2,000	2,000
NYISO A (KA)								
KA	Spec	Mnth 1	Decrease	USD	6,050	5,500	2,750	2,500
KA	Hedge/Member	Mnth 1	Decrease	USD	5,500	5,500	2,500	2,500
NYISO A OFF-PEAK (KB)								
KB	Spec	Mnth 2	Decrease	USD	3,300	3,000	2,200	2,000
KB	Hedge/Member	Mnth 2	Decrease	USD	3,000	3,000	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								
NYISO G (KG)								
KG	Spec	Mnth 1	Decrease	USD	4,510	4,100	3,850	3,500
KG	Hedge/Member	Mnth 1	Decrease	USD	4,100	4,100	3,500	3,500
KG	Spec	Mnths 3-11	Increase	USD	1,650	1,500	1,980	1,800
KG	Hedge/Member	Mnths 3-11	Increase	USD	1,500	1,500	1,800	1,800
KG	Spec	Mnths 12+	Increase	USD	1,320	1,200	1,650	1,500
KG	Hedge/Member	Mnths 12+	Increase	USD	1,200	1,200	1,500	1,500
NYISO G OFF-PEAK (KH)								
KH	Spec	Mnths 3-11	Increase	USD	3,025	2,750	3,520	3,200
KH	Hedge/Member	Mnths 3-11	Increase	USD	2,750	2,750	3,200	3,200
NYISO J (KJ)								
KJ	Spec	Mnth 1	Decrease	USD	2,750	2,500	2,200	2,000
KJ	Hedge/Member	Mnth 1	Decrease	USD	2,500	2,500	2,000	2,000
KJ	Spec	Mnths 12+	Increase	USD	1,430	1,300	1,650	1,500
KJ	Hedge/Member	Mnths 12+	Increase	USD	1,300	1,300	1,500	1,500
NYISO NYC IN-CITY CAPACITY CAL MO (NNC)								
NNC	Spec		Decrease	USD	16,500	15,000	11,000	10,000
NNC	Hedge/Member		Decrease	USD	15,000	15,000	10,000	10,000
NYISO REST OF STATE CAPACITY CAL MO (NRS)								
NRS	Spec	Mnth 1	Decrease	USD	9,900	9,000	6,600	6,000
NRS	Hedge/Member	Mnth 1	Decrease	USD	9,000	9,000	6,000	6,000
NRS	Spec	Mnths 3+	New	USD			4,400	4,000
NRS	Hedge/Member	Mnths 3+	New	USD			4,000	4,000
NYISO ZONE A 5MW D AH O PK (K4)								
K4	Spec	Mnths 3-11	Decrease	USD	17	15	11	10
K4	Hedge/Member	Mnths 3-11	Decrease	USD	15	15	10	10
K4	Spec	Mnths 12+	Decrease	USD	17	15	11	10
K4	Hedge/Member	Mnths 12+	Decrease	USD	15	15	10	10
NYISO ZONE A 5MW D AH PK (K3)								
K3	Spec	Mnth 1	Decrease	USD	1,210	1,100	550	500
K3	Hedge/Member	Mnth 1	Decrease	USD	1,100	1,100	500	500
NYISO ZONE C 5MW D AH O PK (A3)								
A3	Spec	Mnths 12+	Decrease	USD	17	15	11	10
A3	Hedge/Member	Mnths 12+	Decrease	USD	15	15	10	10

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO ZONE E 5MW OFF- PK CAL MO FUT (58)								
58	Spec	Mnth 1	Increase	USD	22	20	33	30
58	Hedge/Member	Mnth 1	Increase	USD	20	20	30	30
58	Spec	Mnths 12+	Decrease	USD	17	15	11	10
58	Hedge/Member	Mnths 12+	Decrease	USD	15	15	10	10
NYISO ZONE E 5MW PK CAL MO FUT (55)								
55	Spec	Mnth 1	Increase	USD	880	800	1,100	1,000
55	Hedge/Member	Mnth 1	Increase	USD	800	800	1,000	1,000
55	Spec	Mnths 3-11	Increase	USD	275	250	440	400
55	Hedge/Member	Mnths 3-11	Increase	USD	250	250	400	400
55	Spec	Mnths 12+	Increase	USD	330	300	440	400
55	Hedge/Member	Mnths 12+	Increase	USD	300	300	400	400
NYISO ZONE F 5MW O PK FUT (4M)								
4M	Spec	Mnth 2	Decrease	USD	61	55	33	30
4M	Hedge/Member	Mnth 2	Decrease	USD	55	55	30	30
NYISO ZONE G 5MW D AH O PK (D2)								
D2	Spec	Mnth 1	Decrease	USD	61	55	39	35
D2	Hedge/Member	Mnth 1	Decrease	USD	55	55	35	35
D2	Spec	Mnths 3-11	Increase	USD	17	15	22	20
D2	Hedge/Member	Mnths 3-11	Increase	USD	15	15	20	20
NYISO ZONE G 5MW D AH PK (T3)								
T3	Spec	Mnth 1	Decrease	USD	902	820	770	700
T3	Hedge/Member	Mnth 1	Decrease	USD	820	820	700	700
T3	Spec	Mnths 3-11	Increase	USD	330	300	396	360
T3	Hedge/Member	Mnths 3-11	Increase	USD	300	300	360	360
T3	Spec	Mnths 12+	Increase	USD	264	240	330	300
T3	Hedge/Member	Mnths 12+	Increase	USD	240	240	300	300
NYISO ZONE J 5MW D AH O PK (D4)								
D4	Spec	Mnth 1	Increase	USD	22	20	33	30
D4	Hedge/Member	Mnth 1	Increase	USD	20	20	30	30
D4	Spec	Mnths 3-11	Increase	USD	17	15	22	20
D4	Hedge/Member	Mnths 3-11	Increase	USD	15	15	20	20
NYISO ZONE J 5MW D AH PK (D3)								
D3	Spec	Mnth 1	Decrease	USD	550	500	440	400
D3	Hedge/Member	Mnth 1	Decrease	USD	500	500	400	400
D3	Spec	Mnths 12+	Increase	USD	286	260	330	300
D3	Hedge/Member	Mnths 12+	Increase	USD	260	260	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ONTARIO OFF-PK CAL-MO FUTURES (OFM)								
OFM	Spec	Mnth 1	Decrease	CAD	55	50	39	35
OFM	Hedge/Member	Mnth 1	Decrease	CAD	50	50	35	35
OFM	Spec	Mnth 3-11	Increase	CAD	17	15	28	25
OFM	Hedge/Member	Mnth 3-11	Increase	CAD	15	15	25	25
ONTARIO PEAK CAL-MONTH FUTURES (OPM)								
OPM	Spec	Mnth 1	Decrease	CAD	3,740	3,400	2,200	2,000
OPM	Hedge/Member	Mnth 1	Decrease	CAD	3,400	3,400	2,000	2,000
PJM AD HUB 5MW REAL TIME PK (Z9)								
Z9	Spec	Mnth 1	Decrease	USD	1,540	1,400	1,100	1,000
Z9	Hedge/Member	Mnth 1	Decrease	USD	1,400	1,400	1,000	1,000
Z9	Spec	Mnth 2	Decrease	USD	660	600	440	400
Z9	Hedge/Member	Mnth 2	Decrease	USD	600	600	400	400
Z9	Spec	Mnths 3-11	Increase	USD	165	150	220	200
Z9	Hedge/Member	Mnths 3-11	Increase	USD	150	150	200	200
PJM AECO DA PEAK (Y1)								
Y1	Spec	Mnth 1	Decrease	USD	1,870	1,700	1,320	1,200
Y1	Hedge/Member	Mnth 1	Decrease	USD	1,700	1,700	1,200	1,200
PJM APS ZONE DA OFF-PEAK (W4)								
W4	Spec	Mnths 3-11	Decrease	USD	17	15	11	10
W4	Hedge/Member	Mnths 3-11	Decrease	USD	15	15	10	10
W4	Spec	Mnths 12+	Decrease	USD	17	15	11	10
W4	Hedge/Member	Mnths 12+	Decrease	USD	15	15	10	10
PJM APS ZONE DA PEAK (S4)								
S4	Spec	Mnth 1	Decrease	USD	2,200	2,000	1,650	1,500
S4	Hedge/Member	Mnth 1	Decrease	USD	2,000	2,000	1,500	1,500
PJM ATSI ZONE MONTHLY DAILY (MPD)								
MPD	Spec	Mnth 1	Decrease	USD	2,750	2,500	1,650	1,500
MPD	Hedge/Member	Mnth 1	Decrease	USD	2,500	2,500	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								
PJM BGE DA OFF-PEAK (R3)								
R3	Spec	Mnth 1	Decrease	USD	66	60	44	40
R3	Hedge/Member	Mnth 1	Decrease	USD	60	60	40	40
R3	Spec	Mnth 2	Decrease	USD	44	40	33	30
R3	Hedge/Member	Mnth 2	Decrease	USD	40	40	30	30
R3	Spec	Mnths 3-11	Decrease	USD	17	15	11	10
R3	Hedge/Member	Mnths 3-11	Decrease	USD	15	15	10	10
R3	Spec	Mnths 12+	Decrease	USD	17	15	11	10
R3	Hedge/Member	Mnths 12+	Decrease	USD	15	15	10	10
PJM BGE DA PEAK (E3)								
E3	Spec	Mnth 1	Decrease	USD	2,200	2,000	1,650	1,500
E3	Hedge/Member	Mnth 1	Decrease	USD	2,000	2,000	1,500	1,500
E3	Spec	Mnth 2	Decrease	USD	880	800	660	600
E3	Hedge/Member	Mnth 2	Decrease	USD	800	800	600	600
E3	Spec	Mnths 3-11	Decrease	USD	440	400	385	350
E3	Hedge/Member	Mnths 3-11	Decrease	USD	400	400	350	350
E3	Spec	Mnths 12+	Increase	USD	330	300	385	350
E3	Hedge/Member	Mnths 12+	Increase	USD	300	300	350	350
PJM COMED 5MW D AH PK (D8)								
D8	Spec	Mnth 1	Decrease	USD	605	550	523	475
D8	Hedge/Member	Mnth 1	Decrease	USD	550	550	475	475
PJM DAYTON DA PEAK (D7)								
D7	Spec	Mnth 1	Decrease	USD	880	800	660	600
D7	Hedge/Member	Mnth 1	Decrease	USD	800	800	600	600
D7	Spec	Mnth 2	Decrease	USD	660	600	440	400
D7	Hedge/Member	Mnth 2	Decrease	USD	600	600	400	400
PJM DUQUESNE 5MW D AH PK (D5)								
D5	Spec	Mnth 1	Decrease	USD	660	600	495	450
D5	Hedge/Member	Mnth 1	Decrease	USD	600	600	450	450
D5	Spec	Mnth 2	Decrease	USD	605	550	495	450
D5	Hedge/Member	Mnth 2	Decrease	USD	550	550	450	450
D5	Spec	Mnths 3-11	Increase	USD	165	150	220	200
D5	Hedge/Member	Mnths 3-11	Increase	USD	150	150	200	200
PJM JCPL DA OFF-PEAK (F2)								
F2	Spec	Mnth 1	Decrease	USD	248	225	165	150
F2	Hedge/Member	Mnth 1	Decrease	USD	225	225	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM JCPL DA PEAK (J2)								
J2	Spec	Mnth 1	Decrease	USD	2,200	2,000	1,650	1,500
J2	Hedge/Member	Mnth 1	Decrease	USD	2,000	2,000	1,500	1,500
J2	Spec	Mnth 2	Decrease	USD	1,100	1,000	880	800
J2	Hedge/Member	Mnth 2	Decrease	USD	1,000	1,000	800	800
J2	Spec	Mnths 3-11	Decrease	USD	550	500	440	400
J2	Hedge/Member	Mnths 3-11	Decrease	USD	500	500	400	400
PJM METED ZONE PK CAL LMP FUTURES (47)								
47	Spec	Mnth 2	Decrease	USD	880	800	550	500
47	Hedge/Member	Mnth 2	Decrease	USD	800	800	500	500
PJM MONTHLY (JM)								
JM	Spec	Mnth 1	Decrease	USD	50,600	46,000	22,000	20,000
JM	Hedge/Member	Mnth 1	Decrease	USD	46,000	46,000	20,000	20,000
JM	Spec	Mnth 2	Decrease	USD	6,380	5,800	3,850	3,500
JM	Hedge/Member	Mnth 2	Decrease	USD	5,800	5,800	3,500	3,500
PJM NI HUB 5MW REAL TIME O PK (B6)								
B6	Spec	Mnth 1	Decrease	USD	33	30	22	20
B6	Hedge/Member	Mnth 1	Decrease	USD	30	30	20	20
PJM NILL DA OFF-PEAK (L3)								
L3	Spec	Mnth 1	Decrease	USD	22	20	17	15
L3	Hedge/Member	Mnth 1	Decrease	USD	20	20	15	15
PJM NILL DA PEAK (N3)								
N3	Spec	Mnth 1	Decrease	USD	880	800	660	600
N3	Hedge/Member	Mnth 1	Decrease	USD	800	800	600	600
N3	Spec	Mnth 2	Decrease	USD	660	600	440	400
N3	Hedge/Member	Mnth 2	Decrease	USD	600	600	400	400
N3	Spec	Mnths 12+	Decrease	USD	165	150	132	120
N3	Hedge/Member	Mnths 12+	Decrease	USD	150	150	120	120
PJM OFF-PEAK LMP FUT (JP)								
JP	Spec	Mnth 1	Decrease	USD	5,500	5,000	2,750	2,500
JP	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	2,500	2,500
JP	Spec	Mnth 2	Decrease	USD	3,300	3,000	1,320	1,200
JP	Hedge/Member	Mnth 2	Decrease	USD	3,000	3,000	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM PECO Z5 MW OFPK CLM DA LMP (4P)								
4P	Spec	Mnth 1	Decrease	USD	44	40	33	30
4P	Hedge/Member	Mnth 1	Decrease	USD	40	40	30	30
4P	Spec	Mnth 2	Decrease	USD	33	30	28	25
4P	Hedge/Member	Mnth 2	Decrease	USD	30	30	25	25
4P	Spec	Mnths 3-11	Decrease	USD	22	20	17	15
4P	Hedge/Member	Mnths 3-11	Decrease	USD	20	20	15	15
4P	Spec	Mnths 12+	Decrease	USD	22	20	17	15
4P	Hedge/Member	Mnths 12+	Decrease	USD	20	20	15	15
PJM PECO Z5 MW PK CLM DA LMP (4N)								
4N	Spec	Mnth 1	Decrease	USD	1,870	1,700	1,650	1,500
4N	Hedge/Member	Mnth 1	Decrease	USD	1,700	1,700	1,500	1,500
4N	Spec	Mnth 2	Decrease	USD	880	800	550	500
4N	Hedge/Member	Mnth 2	Decrease	USD	800	800	500	500
4N	Spec	Mnths 12+	Decrease	USD	550	500	440	400
4N	Hedge/Member	Mnths 12+	Decrease	USD	500	500	400	400
PJM PPL DA OFF-PEAK (F5)								
F5	Spec	Mnth 1	Decrease	USD	44	40	33	30
F5	Hedge/Member	Mnth 1	Decrease	USD	40	40	30	30
PJM PPL DA PEAK (L5)								
L5	Spec	Mnth 1	Decrease	USD	2,200	2,000	1,650	1,500
L5	Hedge/Member	Mnth 1	Decrease	USD	2,000	2,000	1,500	1,500
PJM PSEG DA OFF-PEAK (W6)								
W6	Spec	Mnth 1	Decrease	USD	83	75	44	40
W6	Hedge/Member	Mnth 1	Decrease	USD	75	75	40	40
W6	Spec	Mnth 2	Decrease	USD	44	40	33	30
W6	Hedge/Member	Mnth 2	Decrease	USD	40	40	30	30
W6	Spec	Mnths 3-11	Decrease	USD	22	20	17	15
W6	Hedge/Member	Mnths 3-11	Decrease	USD	20	20	15	15
PJM WES HUB PEAK CAL MON REAL TIME (L1)								
L1	Spec	Mth 1	Decrease	USD	2,420	2,200	1,100	1,000
L1	Hedge/Member	Mth 1	Decrease	USD	2,200	2,200	1,000	1,000
PJM WES HUB PEAK LMP 50 MW (4S)								
4S	Spec	Mth 1	Decrease	USD	24,200	22,000	11,000	10,000
4S	Hedge/Member	Mth 1	Decrease	USD	22,000	22,000	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								
PJM WESTH RT OFF-PEAK (N9)								
N9	Spec	Mnth 1	Decrease	USD	33	30	22	20
N9	Hedge/Member	Mnth 1	Decrease	USD	30	30	20	20
PJM WESTHDA PEAK (J4)								
J4	Spec	Mnth 1	Decrease	USD	2,200	2,000	1,100	1,000
J4	Hedge/Member	Mnth 1	Decrease	USD	2,000	2,000	1,000	1,000
J4	Spec	Mnth 2	Decrease	USD	825	750	633	575
J4	Hedge/Member	Mnth 2	Decrease	USD	750	750	575	575
FX - Outright Rates								
BRITISH POUND FUTURES (BP)								
BP	Spec		Increase	USD	1,375	1,250	1,485	1,350
BP	Hedge/Member		Increase	USD	1,250	1,250	1,350	1,350
EC/CD CROSS RATE FUTURE (CC)								
CC	Spec		Increase	CAD	2,750	2,500	3,080	2,800
CC	Hedge/Member		Increase	CAD	2,500	2,500	2,800	2,800
E-MICRO CHF/USD FUTURES (MSF)								
MSF	Spec		Increase	USD	204	185	231	210
MSF	Hedge/Member		Increase	USD	185	185	210	210
E-MICRO EUR/USD FUTURES (M6E)								
M6E	Spec		Increase	USD	193	175	220	200
M6E	Hedge/Member		Increase	USD	175	175	200	200
E-MICRO GBP/USD FUTURES (M6B)								
M6B	Spec		Increase	USD	138	125	149	135
M6B	Hedge/Member		Increase	USD	125	125	135	135
E-MINI EURO FX FUTURE (E7)								
E7	Spec		Increase	USD	963	875	1,100	1,000
E7	Hedge/Member		Increase	USD	875	875	1,000	1,000
EURO FUTURE (EC)								
EC	Spec		Increase	USD	1,925	1,750	2,200	2,000
EC	Hedge/Member		Increase	USD	1,750	1,750	2,000	2,000
SWISS FRANC FUTURES (SF)								
SF	Spec		Increase	USD	2,035	1,850	2,310	2,100
SF	Hedge/Member		Increase	USD	1,850	1,850	2,100	2,100

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

REFINED PRODUCTS - Outright Rates

1% FUEL OIL (PLT) CARG CIF MED (1W)

1W	Spec		Increase	USD	20,625	18,750	22,550	20,500
1W	Hedge/Member		Increase	USD	18,750	18,750	20,500	20,500

1% FUEL OIL (PLT) CARG CIF NWE (1X)

1X	Spec		Decrease	USD	26,400	24,000	22,550	20,500
1X	Hedge/Member		Decrease	USD	24,000	24,000	20,500	20,500

EIA FLAT TAX ONHWAY DIESEL FUT (A5)

A5	Spec	Mnth 1	Increase	USD	3,630	3,300	4,400	4,000
A5	Hedge/Member	Mnth 1	Increase	USD	3,300	3,300	4,000	4,000
A5	Spec	Mnths 2-6	Increase	USD	3,520	3,200	4,290	3,900
A5	Hedge/Member	Mnths 2-6	Increase	USD	3,200	3,200	3,900	3,900
A5	Spec	Mnths 7+	Increase	USD	2,970	2,700	3,960	3,600
A5	Hedge/Member	Mnths 7+	Increase	USD	2,700	2,700	3,600	3,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
E-MINI NY HRBR ULSD FUT (QH)								
QH	Spec	Mnth3	Increase	USD	1,705	1,550	1,788	1,625
QH	Hedge/Member	Mnth3	Increase	USD	1,550	1,550	1,625	1,625
QH	Spec	Mnth4	Increase	USD	1,650	1,500	1,733	1,575
QH	Hedge/Member	Mnth4	Increase	USD	1,500	1,500	1,575	1,575
QH	Spec	Mnth5	Increase	USD	1,595	1,450	1,678	1,525
QH	Hedge/Member	Mnth5	Increase	USD	1,450	1,450	1,525	1,525
QH	Spec	Mnth6	Increase	USD	1,540	1,400	1,623	1,475
QH	Hedge/Member	Mnth6	Increase	USD	1,400	1,400	1,475	1,475
QH	Spec	Mnth7	Increase	USD	1,485	1,350	1,568	1,425
QH	Hedge/Member	Mnth7	Increase	USD	1,350	1,350	1,425	1,425
QH	Spec	Mnth8	Increase	USD	1,430	1,300	1,513	1,375
QH	Hedge/Member	Mnth8	Increase	USD	1,300	1,300	1,375	1,375
QH	Spec	Mnth9	Increase	USD	1,430	1,300	1,513	1,375
QH	Hedge/Member	Mnth9	Increase	USD	1,300	1,300	1,375	1,375
QH	Spec	Mnth10	Increase	USD	1,403	1,275	1,485	1,350
QH	Hedge/Member	Mnth10	Increase	USD	1,275	1,275	1,350	1,350
QH	Spec	Mnth11	Increase	USD	1,403	1,275	1,485	1,350
QH	Hedge/Member	Mnth11	Increase	USD	1,275	1,275	1,350	1,350
QH	Spec	Mnth12	Increase	USD	1,403	1,275	1,485	1,350
QH	Hedge/Member	Mnth12	Increase	USD	1,275	1,275	1,350	1,350
QH	Spec	Mnth13	Increase	USD	1,375	1,250	1,458	1,325
QH	Hedge/Member	Mnth13	Increase	USD	1,250	1,250	1,325	1,325
QH	Spec	Mnth14	Increase	USD	1,375	1,250	1,458	1,325
QH	Hedge/Member	Mnth14	Increase	USD	1,250	1,250	1,325	1,325
QH	Spec	Mnth15	Increase	USD	1,375	1,250	1,458	1,325
QH	Hedge/Member	Mnth15	Increase	USD	1,250	1,250	1,325	1,325
QH	Spec	Mnth16	Increase	USD	1,375	1,250	1,458	1,325
QH	Hedge/Member	Mnth16	Increase	USD	1,250	1,250	1,325	1,325
QH	Spec	Mnth17	Increase	USD	1,375	1,250	1,458	1,325
QH	Hedge/Member	Mnth17	Increase	USD	1,250	1,250	1,325	1,325
QH	Spec	Mnth18	Increase	USD	1,375	1,250	1,458	1,325
QH	Hedge/Member	Mnth18	Increase	USD	1,250	1,250	1,325	1,325
QH	Spec	Mnth19	Increase	USD	1,375	1,250	1,458	1,325
QH	Hedge/Member	Mnth19	Increase	USD	1,250	1,250	1,325	1,325
QH	Spec	Mnth20	Increase	USD	1,375	1,250	1,458	1,325
QH	Hedge/Member	Mnth20	Increase	USD	1,250	1,250	1,325	1,325
QH	Spec	Mnth21	Increase	USD	1,348	1,225	1,430	1,300
QH	Hedge/Member	Mnth21	Increase	USD	1,225	1,225	1,300	1,300
QH	Spec	Mnth22	Increase	USD	1,348	1,225	1,430	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
QH	Hedge/Member	Mnth22	Increase	USD	1,225	1,225	1,300	1,300
QH	Spec	Mnth23	Increase	USD	1,348	1,225	1,430	1,300
QH	Hedge/Member	Mnth23	Increase	USD	1,225	1,225	1,300	1,300
QH	Spec	Mnth24	Increase	USD	1,348	1,225	1,430	1,300
QH	Hedge/Member	Mnth24	Increase	USD	1,225	1,225	1,300	1,300
QH	Spec	Mnth25	Increase	USD	1,320	1,200	1,403	1,275
QH	Hedge/Member	Mnth25	Increase	USD	1,200	1,200	1,275	1,275
QH	Spec	Mnth26	Increase	USD	1,320	1,200	1,403	1,275
QH	Hedge/Member	Mnth26	Increase	USD	1,200	1,200	1,275	1,275
QH	Spec	Mnth27	Increase	USD	1,320	1,200	1,403	1,275
QH	Hedge/Member	Mnth27	Increase	USD	1,200	1,200	1,275	1,275
QH	Spec	Mnth28	Increase	USD	1,320	1,200	1,403	1,275
QH	Hedge/Member	Mnth28	Increase	USD	1,200	1,200	1,275	1,275
QH	Spec	Mnth29	Increase	USD	1,320	1,200	1,403	1,275
QH	Hedge/Member	Mnth29	Increase	USD	1,200	1,200	1,275	1,275
QH	Spec	Mnth30	Increase	USD	1,320	1,200	1,403	1,275
QH	Hedge/Member	Mnth30	Increase	USD	1,200	1,200	1,275	1,275
QH	Spec	Mnth31	Increase	USD	1,320	1,200	1,403	1,275
QH	Hedge/Member	Mnth31	Increase	USD	1,200	1,200	1,275	1,275
QH	Spec	Mnth32	Increase	USD	1,320	1,200	1,403	1,275
QH	Hedge/Member	Mnth32	Increase	USD	1,200	1,200	1,275	1,275
QH	Spec	Mnth33	Increase	USD	1,293	1,175	1,375	1,250
QH	Hedge/Member	Mnth33	Increase	USD	1,175	1,175	1,250	1,250
QH	Spec	Mnth34	Increase	USD	1,293	1,175	1,375	1,250
QH	Hedge/Member	Mnth34	Increase	USD	1,175	1,175	1,250	1,250
QH	Spec	Mnth35	Increase	USD	1,293	1,175	1,375	1,250
QH	Hedge/Member	Mnth35	Increase	USD	1,175	1,175	1,250	1,250
QH	Spec	Mnth36	Increase	USD	1,293	1,175	1,375	1,250
QH	Hedge/Member	Mnth36	Increase	USD	1,175	1,175	1,250	1,250
QH	Spec	Mnth37+	Increase	USD	1,293	1,175	1,375	1,250
QH	Hedge/Member	Mnth37+	Increase	USD	1,175	1,175	1,250	1,250
QH	Spec	Mnth1	Increase	USD	1,815	1,650	1,898	1,725
QH	Hedge/Member	Mnth1	Increase	USD	1,650	1,650	1,725	1,725
QH	Spec	Mnth2	Increase	USD	1,760	1,600	1,843	1,675
QH	Hedge/Member	Mnth2	Increase	USD	1,600	1,600	1,675	1,675
EUROBOB GAS10PPM (PLTS) RD FOB (7P)								
7P	Spec	Mnth 1	Decrease	USD	55,000	50,000	49,500	45,000
7P	Hedge/Member	Mnth 1	Decrease	USD	50,000	50,000	45,000	45,000
7P	Spec	Mnths 2+	Decrease	USD	49,500	45,000	44,000	40,000
7P	Hedge/Member	Mnths 2+	Decrease	USD	45,000	45,000	40,000	40,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EUROPE 1% FUEL OIL RDAM CALFUT (UH)								
UH	Spec	Mnth 2	Increase	USD	18,150	16,500	19,800	18,000
UH	Hedge/Member	Mnth 2	Increase	USD	16,500	16,500	18,000	18,000
UH	Spec	Mnths 3-7	Increase	USD	17,050	15,500	18,700	17,000
UH	Hedge/Member	Mnths 3-7	Increase	USD	15,500	15,500	17,000	17,000
EUROPE 3.5% FUEL OIL MED CALFUT (UI)								
UI	Spec		Increase	USD	18,700	17,000	22,000	20,000
UI	Hedge/Member		Increase	USD	17,000	17,000	20,000	20,000
EUROPE JET KERO RDAM CALFUT (UR)								
UR	Spec	Mnth 1	Decrease	USD	44,000	40,000	35,200	32,000
UR	Hedge/Member	Mnth 1	Decrease	USD	40,000	40,000	32,000	32,000
UR	Spec	Mnths 2+	Decrease	USD	44,000	40,000	35,200	32,000
UR	Hedge/Member	Mnths 2+	Decrease	USD	40,000	40,000	32,000	32,000
EUROPE NAPHTHA CALFUT (UN)								
UN	Spec	Mths 1	Increase	USD	27,500	25,000	33,000	30,000
UN	Hedge/Member	Mths 1	Increase	USD	25,000	25,000	30,000	30,000
UN	Spec	Mths 2-6	Increase	USD	26,400	24,000	30,800	28,000
UN	Hedge/Member	Mths 2-6	Increase	USD	24,000	24,000	28,000	28,000
UN	Spec	Mnths 7+	Increase	USD	25,300	23,000	29,700	27,000
UN	Hedge/Member	Mnths 7+	Increase	USD	23,000	23,000	27,000	27,000
FAME 0 ARGUS BIODIESEL FOB RDA RED (FBD)								
FBD	Spec		Decrease	USD	4,950	4,500	3,850	3,500
FBD	Hedge/Member		Decrease	USD	4,500	4,500	3,500	3,500
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnths 2-6	Increase	USD	31,900	29,000	37,400	34,000
7H	Hedge/Member	Mnths 2-6	Increase	USD	29,000	29,000	34,000	34,000
7H	Spec	Mnths 7+	Increase	USD	33,000	30,000	35,200	32,000
7H	Hedge/Member	Mnths 7+	Increase	USD	30,000	30,000	32,000	32,000
GASOIL 0.1 CARGOES CIF NEW (TW)								
TW	Spec		Decrease	USD	44,000	40,000	33,000	30,000
TW	Hedge/Member		Decrease	USD	40,000	40,000	30,000	30,000
GASOIL 0.1 CIF MED FUT (Z4)								
Z4	Spec		Decrease	USD	38,500	35,000	33,000	30,000
Z4	Hedge/Member		Decrease	USD	35,000	35,000	30,000	30,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

GROUP THREE ULSD (PLATTS) FUT (A7)

A7	Spec	Mnth 1	Increase	USD	3,300	3,000	4,400	4,000
A7	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	4,000	4,000
A7	Spec	Mnths 2-6	Increase	USD	3,300	3,000	4,400	4,000
A7	Hedge/Member	Mnths 2-6	Increase	USD	3,000	3,000	4,000	4,000
A7	Spec	Mnths 7+	Increase	USD	3,300	3,000	4,400	4,000
A7	Hedge/Member	Mnths 7+	Increase	USD	3,000	3,000	4,000	4,000

GULF COAST JET FUEL CLNDR FUT (GE)

GE	Spec	Mnth 1	Increase	USD	3,850	3,500	4,510	4,100
GE	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,100	4,100
GE	Spec	Mnths 2-6	Increase	USD	3,630	3,300	4,180	3,800
GE	Hedge/Member	Mnths 2-6	Increase	USD	3,300	3,300	3,800	3,800
GE	Spec	Mnths 7+	Increase	USD	3,080	2,800	3,630	3,300
GE	Hedge/Member	Mnths 7+	Increase	USD	2,800	2,800	3,300	3,300

GULF COAST ULSD CALENDAR FUT (LY)

LY	Spec	Mnth 1	Increase	USD	3,630	3,300	4,070	3,700
LY	Hedge/Member	Mnth 1	Increase	USD	3,300	3,300	3,700	3,700
LY	Spec	Mnths 2-6	Increase	USD	3,190	2,900	3,850	3,500
LY	Hedge/Member	Mnths 2-6	Increase	USD	2,900	2,900	3,500	3,500
LY	Spec	Mnths 7-12	Increase	USD	2,640	2,400	3,190	2,900
LY	Hedge/Member	Mnths 7-12	Increase	USD	2,400	2,400	2,900	2,900
LY	Spec	Mnths 13+	Increase	USD	2,530	2,300	2,750	2,500
LY	Hedge/Member	Mnths 13+	Increase	USD	2,300	2,300	2,500	2,500

GULF CST CBOB GAS PLATTS A2 FUTURES (CRG)

CRG	Spec	Mnth 1	Increase	USD	5,775	5,250	6,600	6,000
CRG	Hedge/Member	Mnth 1	Increase	USD	5,250	5,250	6,000	6,000
CRG	Spec	Mnth 2	Increase	USD	5,775	5,250	6,600	6,000
CRG	Hedge/Member	Mnth 2	Increase	USD	5,250	5,250	6,000	6,000
CRG	Spec	Mnths 3+	Increase	USD	5,775	5,250	6,600	6,000
CRG	Hedge/Member	Mnths 3+	Increase	USD	5,250	5,250	6,000	6,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HEATING OIL TAM PLATTS PRIC (HOS)								
HOS	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
HOS	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
HOS	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
HOS	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350
HOS	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
HOS	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
HOS	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
HOS	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
HOS	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
HOS	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
HOS	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
HOS	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
HOS	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
HOS	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
HOS	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
HOS	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
HOS	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
HOS	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
HOS	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
HOS	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
HOS	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
HOS	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
HOS	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
HOS	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
HOS	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
HOS	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
HOS	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
HOS	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
HOS	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
HOS	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
HOS	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
HOS	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
HOS	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
HOS	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
HOS	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
HOS	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
HOS	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
HOS	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
HOS	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HOS	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
HOS	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
HOS	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
HOS	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600
HOS	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
HOS	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
HOS	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
HOS	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
HOS	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
HOS	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
HOS	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
HOS	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
HOS	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
HOS	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
HOS	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
HOS	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
HOS	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
HOS	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
HOS	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
HOS	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
HOS	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
HOS	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
HOS	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
HOS	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
HOS	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
HOS	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
HOS	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
HOS	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
HOS	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
HOS	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
HOS	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
HOS	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
HOS	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
HOS	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
HOS	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HEATING OIL TAM PLATTS PRICE (HO4)								
HO4	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
HO4	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
HO4	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
HO4	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350
HO4	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
HO4	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
HO4	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
HO4	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
HO4	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
HO4	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
HO4	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
HO4	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
HO4	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
HO4	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
HO4	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
HO4	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
HO4	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
HO4	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
HO4	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
HO4	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
HO4	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
HO4	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
HO4	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
HO4	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
HO4	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
HO4	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
HO4	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
HO4	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
HO4	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
HO4	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
HO4	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
HO4	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
HO4	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
HO4	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
HO4	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
HO4	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
HO4	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
HO4	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
HO4	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HO4	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
HO4	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
HO4	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
HO4	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600
HO4	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
HO4	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
HO4	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
HO4	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
HO4	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
HO4	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
HO4	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
HO4	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
HO4	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
HO4	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
HO4	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
HO4	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
HO4	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
HO4	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
HO4	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
HO4	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
HO4	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
HO4	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
HO4	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
HO4	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
HO4	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
HO4	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
HO4	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
HO4	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
HO4	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
HO4	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
HO4	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
HO4	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
HO4	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
HO4	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
HO4	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ICE GASOIL(EURO DENOMINATED) FUT (IGE)								
IGE	Spec	Mnth 1	Decrease	EUR	30,250	27,500	25,300	23,000
IGE	Hedge/Member	Mnth 1	Decrease	EUR	27,500	27,500	23,000	23,000
IGE	Spec	Mnths 2-6	Decrease	EUR	30,250	27,500	25,300	23,000
IGE	Hedge/Member	Mnths 2-6	Decrease	EUR	27,500	27,500	23,000	23,000
IGE	Spec	Mnths 7-11	Decrease	EUR	30,250	27,500	25,300	23,000
IGE	Hedge/Member	Mnths 7-11	Decrease	EUR	27,500	27,500	23,000	23,000
IGE	Spec	Mnths 12+	Decrease	EUR	30,250	27,500	25,300	23,000
IGE	Hedge/Member	Mnths 12+	Decrease	EUR	27,500	27,500	23,000	23,000
JAPAN C&F NAPHTHA FUT (JA)								
JA	Spec	Mnth 1	Increase	USD	28,600	26,000	34,100	31,000
JA	Hedge/Member	Mnth 1	Increase	USD	26,000	26,000	31,000	31,000
JA	Spec	Mnths 2-6	Increase	USD	28,050	25,500	33,000	30,000
JA	Hedge/Member	Mnths 2-6	Increase	USD	25,500	25,500	30,000	30,000
JA	Spec	Mnths 7+	Increase	USD	24,200	22,000	30,800	28,000
JA	Hedge/Member	Mnths 7+	Increase	USD	22,000	22,000	28,000	28,000
LA CARB DIESEL (OPIS) (LX)								
LX	Spec	Mnth 1	Increase	USD	4,070	3,700	4,730	4,300
LX	Hedge/Member	Mnth 1	Increase	USD	3,700	3,700	4,300	4,300
LX	Spec	Mnths 2-6	Increase	USD	4,070	3,700	4,730	4,300
LX	Hedge/Member	Mnths 2-6	Increase	USD	3,700	3,700	4,300	4,300
LX	Spec	Mnths 7+	Increase	USD	3,520	3,200	3,960	3,600
LX	Hedge/Member	Mnths 7+	Increase	USD	3,200	3,200	3,600	3,600
MIN EURO NPHTHA CIF NWE FUT (MNC)								
MNC	Spec	Mths 1	Increase	USD	2,750	2,500	3,300	3,000
MNC	Hedge/Member	Mths 1	Increase	USD	2,500	2,500	3,000	3,000
MNC	Spec	Mths 2-6	Increase	USD	2,640	2,400	3,080	2,800
MNC	Hedge/Member	Mths 2-6	Increase	USD	2,400	2,400	2,800	2,800
MNC	Spec	Mnths 7+	Increase	USD	2,530	2,300	2,970	2,700
MNC	Hedge/Member	Mnths 7+	Increase	USD	2,300	2,300	2,700	2,700
MIN JAPAN C&F NAPHTHA PLATTS FUT (MJN)								
MJN	Spec	Mnth 1	Increase	USD	2,860	2,600	3,410	3,100
MJN	Hedge/Member	Mnth 1	Increase	USD	2,600	2,600	3,100	3,100
MJN	Spec	Mnths 2-6	Increase	USD	2,805	2,550	3,300	3,000
MJN	Hedge/Member	Mnths 2-6	Increase	USD	2,550	2,550	3,000	3,000
MJN	Spec	Mnths 7+	Increase	USD	2,420	2,200	3,080	2,800
MJN	Hedge/Member	Mnths 7+	Increase	USD	2,200	2,200	2,800	2,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MINI 3.5% FUEL OIL CAR MED FUT (MMF)								
MMF	Spec		Increase	USD	1,870	1,700	2,200	2,000
MMF	Hedge/Member		Increase	USD	1,700	1,700	2,000	2,000
MINI EURO 1% FUEL OIL FOBRDM FUT (T0)								
T0	Spec	Mnth 2	Increase	USD	1,815	1,650	1,980	1,800
T0	Hedge/Member	Mnth 2	Increase	USD	1,650	1,650	1,800	1,800
T0	Spec	Mnths 3-7	Increase	USD	1,705	1,550	1,870	1,700
T0	Hedge/Member	Mnths 3-7	Increase	USD	1,550	1,550	1,700	1,700
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Spec	Mnths 2-6	Increase	USD	3,190	2,900	3,740	3,400
MEO	Hedge/Member	Mnths 2-6	Increase	USD	2,900	2,900	3,400	3,400
MEO	Spec	Mnths 7+	Increase	USD	3,300	3,000	3,520	3,200
MEO	Hedge/Member	Mnths 7+	Increase	USD	3,000	3,000	3,200	3,200
MINI SINGAPORE 380CST FUEL OIL FUT (MTS)								
MTS	Spec	Mnth 1	Increase	USD	1,815	1,650	1,980	1,800
MTS	Hedge/Member	Mnth 1	Increase	USD	1,650	1,650	1,800	1,800
MTS	Spec	Mnths 2-6	Increase	USD	1,760	1,600	1,925	1,750
MTS	Hedge/Member	Mnths 2-6	Increase	USD	1,600	1,600	1,750	1,750
MTS	Spec	Mnths 7+	Increase	USD	1,595	1,450	1,760	1,600
MTS	Hedge/Member	Mnths 7+	Increase	USD	1,450	1,450	1,600	1,600
MOGAS92 UNLEADED (PLATTS) FUT (1N)								
1N	Spec	Mnths 2+	Increase	USD	3,960	3,600	4,180	3,800
1N	Hedge/Member	Mnths 2+	Increase	USD	3,600	3,600	3,800	3,800
1N	Spec	Mnth 1	Increase	USD	4,070	3,700	4,400	4,000
1N	Hedge/Member	Mnth 1	Increase	USD	3,700	3,700	4,000	4,000
NEW YORK 0.3% FUEL OIL HIPR FUT (8N)								
8N	Spec		Decrease	USD	4,840	4,400	3,850	3,500
8N	Hedge/Member		Decrease	USD	4,400	4,400	3,500	3,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HARBOR ULSD FUT (HO)								
HO	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
HO	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
HO	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
HO	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350
HO	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
HO	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
HO	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
HO	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
HO	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
HO	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
HO	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
HO	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
HO	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
HO	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
HO	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
HO	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
HO	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
HO	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
HO	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
HO	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
HO	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
HO	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
HO	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
HO	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
HO	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
HO	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
HO	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
HO	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
HO	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
HO	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
HO	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
HO	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
HO	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
HO	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
HO	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
HO	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
HO	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
HO	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
HO	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HO	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
HO	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
HO	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
HO	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600
HO	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
HO	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
HO	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
HO	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
HO	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
HO	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
HO	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
HO	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
HO	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
HO	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
HO	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
HO	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
HO	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
HO	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
HO	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
HO	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
HO	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
HO	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
HO	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
HO	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
HO	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
HO	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
HO	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
HO	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
HO	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
HO	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
HO	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
HO	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
HO	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
HO	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
HO	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD BULL FUT (BH)								
BH	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
BH	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
BH	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
BH	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
BH	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
BH	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
BH	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
BH	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
BH	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
BH	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
BH	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
BH	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
BH	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
BH	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
BH	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
BH	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
BH	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
BH	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
BH	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
BH	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
BH	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
BH	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
BH	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
BH	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
BH	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
BH	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
BH	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
BH	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
BH	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
BH	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
BH	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
BH	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
BH	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
BH	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
BH	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650
BH	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
BH	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
BH	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
BH	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
BH	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
BH	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
BH	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
BH	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
BH	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
BH	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
BH	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
BH	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
BH	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
BH	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
BH	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
BH	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
BH	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
BH	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
BH	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
BH	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
BH	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
BH	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
BH	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
BH	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
BH	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
BH	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
BH	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
BH	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
BH	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
BH	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
BH	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
BH	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
BH	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
BH	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
BH	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500
BH	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
BH	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
BH	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
BH	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD FIN FUT (MP)								
MP	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
MP	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
MP	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
MP	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350
MP	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
MP	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
MP	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
MP	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
MP	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
MP	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
MP	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
MP	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
MP	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
MP	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
MP	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
MP	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
MP	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
MP	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
MP	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
MP	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
MP	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
MP	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
MP	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
MP	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
MP	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
MP	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
MP	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
MP	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
MP	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
MP	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
MP	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
MP	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
MP	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
MP	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
MP	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
MP	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
MP	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
MP	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
MP	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MP	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
MP	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
MP	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
MP	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600
MP	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
MP	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
MP	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
MP	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
MP	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
MP	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
MP	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
MP	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
MP	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
MP	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
MP	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
MP	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
MP	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
MP	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
MP	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
MP	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
MP	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
MP	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
MP	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
MP	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
MP	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
MP	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
MP	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
MP	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
MP	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
MP	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
MP	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
MP	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
MP	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
MP	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
MP	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD LNDN TRD MRK (HOL)								
HOL	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
HOL	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
HOL	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
HOL	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350
HOL	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
HOL	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
HOL	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
HOL	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
HOL	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
HOL	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
HOL	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
HOL	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
HOL	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
HOL	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
HOL	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
HOL	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
HOL	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
HOL	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
HOL	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
HOL	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
HOL	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
HOL	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
HOL	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
HOL	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
HOL	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
HOL	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
HOL	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
HOL	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
HOL	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
HOL	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
HOL	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
HOL	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
HOL	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
HOL	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
HOL	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
HOL	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
HOL	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
HOL	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
HOL	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HOL	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
HOL	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
HOL	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
HOL	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600
HOL	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
HOL	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
HOL	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
HOL	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
HOL	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
HOL	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
HOL	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
HOL	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
HOL	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
HOL	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
HOL	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
HOL	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
HOL	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
HOL	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
HOL	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
HOL	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
HOL	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
HOL	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
HOL	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
HOL	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
HOL	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
HOL	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
HOL	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
HOL	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
HOL	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
HOL	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
HOL	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
HOL	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
HOL	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
HOL	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
HOL	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD LST DAY FIN FUT (23)								
23	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
23	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
23	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
23	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350
23	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
23	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
23	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
23	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
23	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
23	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
23	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
23	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
23	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
23	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
23	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
23	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
23	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
23	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
23	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
23	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
23	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
23	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
23	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
23	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
23	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
23	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
23	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
23	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
23	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
23	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
23	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
23	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
23	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
23	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
23	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
23	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
23	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
23	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
23	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
23	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
23	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
23	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
23	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600
23	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
23	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
23	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
23	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
23	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
23	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
23	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
23	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
23	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
23	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
23	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
23	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
23	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
23	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
23	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
23	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
23	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
23	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
23	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
23	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
23	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
23	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
23	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
23	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
23	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
23	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
23	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
23	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
23	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
23	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
23	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD PLATTS 3:15 MRK (HO3)								
HO3	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
HO3	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
HO3	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
HO3	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350
HO3	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
HO3	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
HO3	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
HO3	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
HO3	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
HO3	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
HO3	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
HO3	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
HO3	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
HO3	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
HO3	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
HO3	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
HO3	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
HO3	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
HO3	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
HO3	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
HO3	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
HO3	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
HO3	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
HO3	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
HO3	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
HO3	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
HO3	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
HO3	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
HO3	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
HO3	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
HO3	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
HO3	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
HO3	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
HO3	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
HO3	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
HO3	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
HO3	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
HO3	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
HO3	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HO3	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
HO3	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
HO3	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
HO3	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600
HO3	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
HO3	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
HO3	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
HO3	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
HO3	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
HO3	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
HO3	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
HO3	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
HO3	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
HO3	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
HO3	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
HO3	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
HO3	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
HO3	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
HO3	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
HO3	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
HO3	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
HO3	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
HO3	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
HO3	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
HO3	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
HO3	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
HO3	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
HO3	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
HO3	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
HO3	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
HO3	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
HO3	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
HO3	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
HO3	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
HO3	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD PLATTS 3:15 TRD MRK (HOP)								
HOP	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
HOP	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
HOP	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
HOP	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350
HOP	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
HOP	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
HOP	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
HOP	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
HOP	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
HOP	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
HOP	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
HOP	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
HOP	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
HOP	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
HOP	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
HOP	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
HOP	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
HOP	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
HOP	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
HOP	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
HOP	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
HOP	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
HOP	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
HOP	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
HOP	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
HOP	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
HOP	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
HOP	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
HOP	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
HOP	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
HOP	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
HOP	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
HOP	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
HOP	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
HOP	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
HOP	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
HOP	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
HOP	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
HOP	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HOP	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
HOP	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
HOP	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
HOP	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600
HOP	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
HOP	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
HOP	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
HOP	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
HOP	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
HOP	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
HOP	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
HOP	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
HOP	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
HOP	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
HOP	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
HOP	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
HOP	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
HOP	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
HOP	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
HOP	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
HOP	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
HOP	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
HOP	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
HOP	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
HOP	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
HOP	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
HOP	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
HOP	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
HOP	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
HOP	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
HOP	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
HOP	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
HOP	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
HOP	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
HOP	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY HRBR ULSD TAS (HOT)								
HOT	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
HOT	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
HOT	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
HOT	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350
HOT	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
HOT	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
HOT	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
HOT	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
HOT	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
HOT	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
HOT	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
HOT	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
HOT	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
HOT	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
HOT	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
HOT	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
HOT	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
HOT	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
HOT	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
HOT	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
HOT	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
HOT	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
HOT	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
HOT	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
HOT	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
HOT	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
HOT	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
HOT	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
HOT	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
HOT	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
HOT	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
HOT	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
HOT	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
HOT	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
HOT	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
HOT	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
HOT	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
HOT	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
HOT	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HOT	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
HOT	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
HOT	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
HOT	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600
HOT	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
HOT	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
HOT	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
HOT	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
HOT	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
HOT	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
HOT	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
HOT	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
HOT	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
HOT	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
HOT	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
HOT	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
HOT	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
HOT	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
HOT	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
HOT	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
HOT	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
HOT	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
HOT	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
HOT	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
HOT	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
HOT	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
HOT	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
HOT	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
HOT	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
HOT	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
HOT	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
HOT	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
HOT	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
HOT	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
HOT	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500
PREMIUM UNLD 10P FOB MED FUT (3G)								
3G	Spec	Mnth 1	Decrease	USD	46,200	42,000	42,900	39,000
3G	Hedge/Member	Mnth 1	Decrease	USD	42,000	42,000	39,000	39,000
3G	Spec	Mnths 2+	Increase	USD	38,500	35,000	41,800	38,000
3G	Hedge/Member	Mnths 2+	Increase	USD	35,000	35,000	38,000	38,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PREMIUM UNLD 10PPM CARGOES CIF (4G)								
4G	Spec		Decrease	USD	55,000	50,000	44,000	40,000
4G	Hedge/Member		Decrease	USD	50,000	50,000	40,000	40,000
RIM LOW-SULFUR FUEL OIL (RMU)								
RMU	Spec		Decrease	JPY	275,000	250,000	165,000	150,000
RMU	Hedge/Member		Decrease	JPY	250,000	250,000	150,000	150,000
SINGAPORE 380CST FUEL OIL FUT (SE)								
SE	Spec	Mnth 1	Increase	USD	18,150	16,500	19,800	18,000
SE	Hedge/Member	Mnth 1	Increase	USD	16,500	16,500	18,000	18,000
SE	Spec	Mnths 2-6	Increase	USD	17,600	16,000	19,250	17,500
SE	Hedge/Member	Mnths 2-6	Increase	USD	16,000	16,000	17,500	17,500
SE	Spec	Mnths 7+	Increase	USD	15,950	14,500	17,600	16,000
SE	Hedge/Member	Mnths 7+	Increase	USD	14,500	14,500	16,000	16,000
SINGAPORE GASOIL 10PPM(PLATTS) FUT (STF)								
STF	Spec	Mnth 1	Decrease	USD	5,500	5,000	4,400	4,000
STF	Hedge/Member	Mnth 1	Decrease	USD	5,000	5,000	4,000	4,000
STF	Spec	Mnths 2+	Decrease	USD	5,500	5,000	4,400	4,000
STF	Hedge/Member	Mnths 2+	Decrease	USD	5,000	5,000	4,000	4,000
SPORE GASOIL10 PPM PLTS BALMO FUT (STL)								
STL	Spec	Mnth 1	Decrease	USD	6,600	6,000	5,500	5,000
STL	Hedge/Member	Mnth 1	Decrease	USD	6,000	6,000	5,000	5,000
STL	Spec	Mnths 2+	Decrease	USD	6,600	6,000	5,500	5,000
STL	Hedge/Member	Mnths 2+	Decrease	USD	6,000	6,000	5,000	5,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
SYNTHETIHEATING OIL LAST DAY FINANC (S23)								
S23	Spec	Mnth1	Increase	USD	3,630	3,300	3,795	3,450
S23	Hedge/Member	Mnth1	Increase	USD	3,300	3,300	3,450	3,450
S23	Spec	Mnth2	Increase	USD	3,520	3,200	3,685	3,350
S23	Hedge/Member	Mnth2	Increase	USD	3,200	3,200	3,350	3,350
S23	Spec	Mnth3	Increase	USD	3,410	3,100	3,575	3,250
S23	Hedge/Member	Mnth3	Increase	USD	3,100	3,100	3,250	3,250
S23	Spec	Mnth4	Increase	USD	3,300	3,000	3,465	3,150
S23	Hedge/Member	Mnth4	Increase	USD	3,000	3,000	3,150	3,150
S23	Spec	Mnth5	Increase	USD	3,190	2,900	3,355	3,050
S23	Hedge/Member	Mnth5	Increase	USD	2,900	2,900	3,050	3,050
S23	Spec	Mnth6	Increase	USD	3,080	2,800	3,245	2,950
S23	Hedge/Member	Mnth6	Increase	USD	2,800	2,800	2,950	2,950
S23	Spec	Mnth7	Increase	USD	2,970	2,700	3,135	2,850
S23	Hedge/Member	Mnth7	Increase	USD	2,700	2,700	2,850	2,850
S23	Spec	Mnth8	Increase	USD	2,860	2,600	3,025	2,750
S23	Hedge/Member	Mnth8	Increase	USD	2,600	2,600	2,750	2,750
S23	Spec	Mnth9	Increase	USD	2,860	2,600	3,025	2,750
S23	Hedge/Member	Mnth9	Increase	USD	2,600	2,600	2,750	2,750
S23	Spec	Mnth10	Increase	USD	2,805	2,550	2,970	2,700
S23	Hedge/Member	Mnth10	Increase	USD	2,550	2,550	2,700	2,700
S23	Spec	Mnth11	Increase	USD	2,805	2,550	2,970	2,700
S23	Hedge/Member	Mnth11	Increase	USD	2,550	2,550	2,700	2,700
S23	Spec	Mnth12	Increase	USD	2,805	2,550	2,970	2,700
S23	Hedge/Member	Mnth12	Increase	USD	2,550	2,550	2,700	2,700
S23	Spec	Mnth13	Increase	USD	2,750	2,500	2,915	2,650
S23	Hedge/Member	Mnth13	Increase	USD	2,500	2,500	2,650	2,650
S23	Spec	Mnth14	Increase	USD	2,750	2,500	2,915	2,650
S23	Hedge/Member	Mnth14	Increase	USD	2,500	2,500	2,650	2,650
S23	Spec	Mnth15	Increase	USD	2,750	2,500	2,915	2,650
S23	Hedge/Member	Mnth15	Increase	USD	2,500	2,500	2,650	2,650
S23	Spec	Mnth16	Increase	USD	2,750	2,500	2,915	2,650
S23	Hedge/Member	Mnth16	Increase	USD	2,500	2,500	2,650	2,650
S23	Spec	Mnth17	Increase	USD	2,750	2,500	2,915	2,650
S23	Hedge/Member	Mnth17	Increase	USD	2,500	2,500	2,650	2,650
S23	Spec	Mnth18	Increase	USD	2,750	2,500	2,915	2,650
S23	Hedge/Member	Mnth18	Increase	USD	2,500	2,500	2,650	2,650
S23	Spec	Mnth19	Increase	USD	2,750	2,500	2,915	2,650
S23	Hedge/Member	Mnth19	Increase	USD	2,500	2,500	2,650	2,650
S23	Spec	Mnth20	Increase	USD	2,750	2,500	2,915	2,650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
S23	Hedge/Member	Mnth20	Increase	USD	2,500	2,500	2,650	2,650
S23	Spec	Mnth21	Increase	USD	2,695	2,450	2,860	2,600
S23	Hedge/Member	Mnth21	Increase	USD	2,450	2,450	2,600	2,600
S23	Spec	Mnth22	Increase	USD	2,695	2,450	2,860	2,600
S23	Hedge/Member	Mnth22	Increase	USD	2,450	2,450	2,600	2,600
S23	Spec	Mnth23	Increase	USD	2,695	2,450	2,860	2,600
S23	Hedge/Member	Mnth23	Increase	USD	2,450	2,450	2,600	2,600
S23	Spec	Mnth24	Increase	USD	2,695	2,450	2,860	2,600
S23	Hedge/Member	Mnth24	Increase	USD	2,450	2,450	2,600	2,600
S23	Spec	Mnth25	Increase	USD	2,640	2,400	2,805	2,550
S23	Hedge/Member	Mnth25	Increase	USD	2,400	2,400	2,550	2,550
S23	Spec	Mnth26	Increase	USD	2,640	2,400	2,805	2,550
S23	Hedge/Member	Mnth26	Increase	USD	2,400	2,400	2,550	2,550
S23	Spec	Mnth27	Increase	USD	2,640	2,400	2,805	2,550
S23	Hedge/Member	Mnth27	Increase	USD	2,400	2,400	2,550	2,550
S23	Spec	Mnth28	Increase	USD	2,640	2,400	2,805	2,550
S23	Hedge/Member	Mnth28	Increase	USD	2,400	2,400	2,550	2,550
S23	Spec	Mnth29	Increase	USD	2,640	2,400	2,805	2,550
S23	Hedge/Member	Mnth29	Increase	USD	2,400	2,400	2,550	2,550
S23	Spec	Mnth30	Increase	USD	2,640	2,400	2,805	2,550
S23	Hedge/Member	Mnth30	Increase	USD	2,400	2,400	2,550	2,550
S23	Spec	Mnth31	Increase	USD	2,640	2,400	2,805	2,550
S23	Hedge/Member	Mnth31	Increase	USD	2,400	2,400	2,550	2,550
S23	Spec	Mnth32	Increase	USD	2,640	2,400	2,805	2,550
S23	Hedge/Member	Mnth32	Increase	USD	2,400	2,400	2,550	2,550
S23	Spec	Mnth33	Increase	USD	2,585	2,350	2,750	2,500
S23	Hedge/Member	Mnth33	Increase	USD	2,350	2,350	2,500	2,500
S23	Spec	Mnth34	Increase	USD	2,585	2,350	2,750	2,500
S23	Hedge/Member	Mnth34	Increase	USD	2,350	2,350	2,500	2,500
S23	Spec	Mnth35	Increase	USD	2,585	2,350	2,750	2,500
S23	Hedge/Member	Mnth35	Increase	USD	2,350	2,350	2,500	2,500
S23	Spec	Mnth36	Increase	USD	2,585	2,350	2,750	2,500
S23	Hedge/Member	Mnth36	Increase	USD	2,350	2,350	2,500	2,500
S23	Spec	Mnth37+	Increase	USD	2,585	2,350	2,750	2,500
S23	Hedge/Member	Mnth37+	Increase	USD	2,350	2,350	2,500	2,500
TOKYO A-GRD 1% SULFER FO FUT (RMF)								
RMF	Spec		Decrease	JPY	220,000	200,000	165,000	150,000
RMF	Hedge/Member		Decrease	JPY	200,000	200,000	150,000	150,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ULSD 10PPM CIF MED FUT (Z6)

Z6	Spec		Decrease	USD	44,000	40,000	35,200	32,000
Z6	Hedge/Member		Decrease	USD	40,000	40,000	32,000	32,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
INTEREST RATES - Intra Spreads								
Eurodollar (ED) - 1 Year Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	314	285	264	240
ED	Hedge/Member		Decrease	USD	285	285	240	240
Eurodollar (ED) - 1 Year Butterfly [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	314	285	264	240
ED	Hedge/Member		Decrease	USD	285	285	240	240
Eurodollar (ED) - 1 Year Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	314	285	264	240
ED	Hedge/Member		Decrease	USD	285	285	240	240
Eurodollar (ED) - 1 Year Condor [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	457	415	347	315
ED	Hedge/Member		Decrease	USD	415	415	315	315
Eurodollar (ED) - 1 Year Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	457	415	347	315
ED	Hedge/Member		Decrease	USD	415	415	315	315
Eurodollar (ED) - 1 Year Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	347	315	237	215
ED	Hedge/Member		Decrease	USD	315	315	215	215
Eurodollar (ED) - 1 Year Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	347	315	237	215
ED	Hedge/Member		Decrease	USD	315	315	215	215
Eurodollar (ED) - 1 Year Condor [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	160	145	187	170
ED	Hedge/Member		Increase	USD	145	145	170	170
Eurodollar (ED) - 1 Year Condor [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	132	120	160	145
ED	Hedge/Member		Increase	USD	120	120	145	145
Eurodollar (ED) - 1 Year Condor [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	132	120	160	145
ED	Hedge/Member		Increase	USD	120	120	145	145
Eurodollar (ED) - 3 Month Condor [Mo. 01] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	28	25	72	65
ED	Hedge/Member		Increase	USD	25	25	65	65

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 3 Month Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	154	140	22	20
ED	Hedge/Member		Decrease	USD	140	140	20	20
Eurodollar (ED) - 3 Month Condor [Mo. 04] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	154	140	22	20
ED	Hedge/Member		Decrease	USD	140	140	20	20
Eurodollar (ED) - 3 Month Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	176	160	55	50
ED	Hedge/Member		Decrease	USD	160	160	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	176	160	55	50
ED	Hedge/Member		Decrease	USD	160	160	50	50
Eurodollar (ED) - 3 Month Condor [Mo. 09] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	165	150	143	130
ED	Hedge/Member		Decrease	USD	150	150	130	130
Eurodollar (ED) - 3 Month Condor [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	165	150	143	130
ED	Hedge/Member		Decrease	USD	150	150	130	130
Eurodollar (ED) - 3 Month Condor [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	110	100	61	55
ED	Hedge/Member		Decrease	USD	100	100	55	55
Eurodollar (ED) - 3 Month Condor [Mo. 12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	110	100	61	55
ED	Hedge/Member		Decrease	USD	100	100	55	55
Eurodollar (ED) - 6 Month Butterfly [Mo. 05] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	44	40	11	10
ED	Hedge/Member		Decrease	USD	40	40	10	10
Eurodollar (ED) - 6 Month Butterfly [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	204	185	149	135
ED	Hedge/Member		Decrease	USD	185	185	135	135
Eurodollar (ED) - 6 Month Butterfly [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	204	185	149	135
ED	Hedge/Member		Decrease	USD	185	185	135	135

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - 6 Month Butterfly [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	11	10	33	30
ED	Hedge/Member		Increase	USD	10	10	30	30
Eurodollar (ED) - 6 Month Condor [Mo. 02] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	220	200	22	20
ED	Hedge/Member		Decrease	USD	200	200	20	20
Eurodollar (ED) - 6 Month Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	94	85	270	245
ED	Hedge/Member		Increase	USD	85	85	245	245
Eurodollar (ED) - 6 Month Condor [Mo. 06] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	286	260	55	50
ED	Hedge/Member		Decrease	USD	260	260	50	50
Eurodollar (ED) - 6 Month Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Increase	USD	154	140	209	190
ED	Hedge/Member		Increase	USD	140	140	190	190
Eurodollar (ED) - 6 Month Condor [Mo. 08] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	215	195	127	115
ED	Hedge/Member		Decrease	USD	195	195	115	115
Eurodollar (ED) - 6 Month Condor [Mo. 10] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	193	175	61	55
ED	Hedge/Member		Decrease	USD	175	175	55	55
Eurodollar (ED) - 6 Month Condor [Mo. 13] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	165	150	55	50
ED	Hedge/Member		Decrease	USD	150	150	50	50
Eurodollar (ED) - Condor [Mo. 03] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	83	75	11	10
ED	Hedge/Member		Decrease	USD	75	75	10	10
Eurodollar (ED) - Condor [Mo. 07] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	83	75	11	10
ED	Hedge/Member		Decrease	USD	75	75	10	10
Eurodollar (ED) - Condor [Mo. 11] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	83	75	11	10
ED	Hedge/Member		Decrease	USD	75	75	10	10

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Condor [Mo. 15] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	83	75	11	10
ED	Hedge/Member		Decrease	USD	75	75	10	10
Eurodollar (ED) - Consecutive Spread [Mo. 11-12] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	110	100	83	75
ED	Hedge/Member		Decrease	USD	100	100	75	75
Eurodollar (ED) - Tier 1 vs. Tier 10 [mth 01-04 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	231	210	94	85
ED	Hedge/Member		Decrease	USD	210	210	85	85
Eurodollar (ED) - Tier 1 vs. Tier 11 [mth 01-04 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	231	210	94	85
ED	Hedge/Member		Decrease	USD	210	210	85	85
Eurodollar (ED) - Tier 1 vs. Tier 4 [mth 01-04 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	237	215	99	90
ED	Hedge/Member		Decrease	USD	215	215	90	90
Eurodollar (ED) - Tier 1 vs. Tier 5 [mth 01-04 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	314	285	176	160
ED	Hedge/Member		Decrease	USD	285	285	160	160
Eurodollar (ED) - Tier 1 vs. Tier 6 [mth 01-04 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	231	210	94	85
ED	Hedge/Member		Decrease	USD	210	210	85	85
Eurodollar (ED) - Tier 1 vs. Tier 7 [mth 01-04 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	231	210	94	85
ED	Hedge/Member		Decrease	USD	210	210	85	85
Eurodollar (ED) - Tier 1 vs. Tier 8 [mth 01-04 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	231	210	94	85
ED	Hedge/Member		Decrease	USD	210	210	85	85
Eurodollar (ED) - Tier 1 vs. Tier 9 [mth 01-04 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	231	210	94	85
ED	Hedge/Member		Decrease	USD	210	210	85	85
Eurodollar (ED) - Tier 2 vs. Tier 10 [mth 05-08 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	341	310	193	175
ED	Hedge/Member		Decrease	USD	310	310	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 2 vs. Tier 11 [mth 05-08 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	341	310	193	175
ED	Hedge/Member		Decrease	USD	310	310	175	175
Eurodollar (ED) - Tier 2 vs. Tier 4 [mth 05-08 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	374	340	215	195
ED	Hedge/Member		Decrease	USD	340	340	195	195
Eurodollar (ED) - Tier 2 vs. Tier 5 [mth 05-08 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	451	410	275	250
ED	Hedge/Member		Decrease	USD	410	410	250	250
Eurodollar (ED) - Tier 2 vs. Tier 6 [mth 05-08 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	341	310	193	175
ED	Hedge/Member		Decrease	USD	310	310	175	175
Eurodollar (ED) - Tier 2 vs. Tier 7 [mth 05-08 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	341	310	193	175
ED	Hedge/Member		Decrease	USD	310	310	175	175
Eurodollar (ED) - Tier 2 vs. Tier 8 [mth 05-08 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	341	310	193	175
ED	Hedge/Member		Decrease	USD	310	310	175	175
Eurodollar (ED) - Tier 2 vs. Tier 9 [mth 05-08 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	341	310	193	175
ED	Hedge/Member		Decrease	USD	310	310	175	175
Eurodollar (ED) - Tier 3 vs. Tier 10 [mth 09-12 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	245	160	145
ED	Hedge/Member		Decrease	USD	245	245	145	145
Eurodollar (ED) - Tier 3 vs. Tier 11 [mth 09-12 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	245	160	145
ED	Hedge/Member		Decrease	USD	245	245	145	145
Eurodollar (ED) - Tier 3 vs. Tier 4 [mth 09-12 vs. mth 13-16] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	314	285	215	195
ED	Hedge/Member		Decrease	USD	285	285	195	195
Eurodollar (ED) - Tier 3 vs. Tier 5 [mth 09-12 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	297	270	187	170
ED	Hedge/Member		Decrease	USD	270	270	170	170

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 3 vs. Tier 6 [mth 09-12 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	245	160	145
ED	Hedge/Member		Decrease	USD	245	245	145	145
Eurodollar (ED) - Tier 3 vs. Tier 7 [mth 09-12 vs. mth 25-28] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	245	160	145
ED	Hedge/Member		Decrease	USD	245	245	145	145
Eurodollar (ED) - Tier 3 vs. Tier 8 [mth 09-12 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	245	160	145
ED	Hedge/Member		Decrease	USD	245	245	145	145
Eurodollar (ED) - Tier 3 vs. Tier 9 [mth 09-12 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	270	245	160	145
ED	Hedge/Member		Decrease	USD	245	245	145	145
Eurodollar (ED) - Tier 4 vs. Tier 5 [mth 13-16 vs. mth 17-20] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	226	205	198	180
ED	Hedge/Member		Decrease	USD	205	205	180	180
Eurodollar (ED) - Tier 4 vs. Tier 6 [mth 13-16 vs. mth 21-24] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	220	200	171	155
ED	Hedge/Member		Decrease	USD	200	200	155	155
Eurodollar (ED) - Tier 5 vs. Tier 10 [mth 17-20 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	385	350	330	300
ED	Hedge/Member		Decrease	USD	350	350	300	300
Eurodollar (ED) - Tier 5 vs. Tier 11 [mth 17-20 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	385	350	330	300
ED	Hedge/Member		Decrease	USD	350	350	300	300
Eurodollar (ED) - Tier 5 vs. Tier 8 [mth 17-20 vs. mth 29-32] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	330	300	303	275
ED	Hedge/Member		Decrease	USD	300	300	275	275
Eurodollar (ED) - Tier 5 vs. Tier 9 [mth 17-20 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	358	325	330	300
ED	Hedge/Member		Decrease	USD	325	325	300	300
Eurodollar (ED) - Tier 6 vs. Tier 10 [mth 21-24 vs. mth 37-40] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	385	350	358	325
ED	Hedge/Member		Decrease	USD	350	350	325	325

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Eurodollar (ED) - Tier 6 vs. Tier 11 [mth 21-24 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	385	350	358	325
ED	Hedge/Member		Decrease	USD	350	350	325	325
Eurodollar (ED) - Tier 6 vs. Tier 9 [mth 21-24 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	330	300	303	275
ED	Hedge/Member		Decrease	USD	300	300	275	275
Eurodollar (ED) - Tier 7 vs. Tier 9 [mth 25-28 vs. mth 33-36] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	275	250	248	225
ED	Hedge/Member		Decrease	USD	250	250	225	225
Eurodollar (ED) - Tier 8 vs. Tier 11 [mth 29-32 vs. mth 41-44] (EURODOLLAR FUTURES)								
ED	Spec		Decrease	USD	220	200	193	175
ED	Hedge/Member		Decrease	USD	200	200	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
METALS - Short Option Minimum (SOM) Rate						
CLEARED OTC LONDON GOLD FORWARDS (COLLATERAL MARGIN) (GB, GBC) - SOM						
Clearing Member Rate		Increase	16.500	15.000	49.500	45.000
GOLD FUTURES (8Q, GC, GCT, L01, L02, L03, L04, L05, L06, L07, L08, L09, L10, L11, L12, L13, L14, L15, L16, L17, L18, L19, L20, L21, L22, L23, L24, L25, L26, L27, L28, L29, L30, L31, MGC, OG, OGW, QO, QS) - SOM						
Clearing Member Rate		Decrease	55.000	50.000	49.500	45.000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						

ELECTRICITY - Volatility Scan (volScan) Rate

NYISO REST OF THE STATE CAPACITY CALENDAR MONTH SWAP FUTURES (NRS) - volScan

Clearing Member Rate	Mnths 3+	New				0.080
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