



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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, October 09, 2014

To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to

<http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html>

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Friday, October 10, 2014.

Current rates as of:

Thursday, October 09, 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								
COAL - Outright Rates								
COAL API2 CIF ARA ARG-MCCLOSKEY FUT (MTF)								
MTF	Spec	Mth 7+	Increase	USD	1,100	1,000	1,210	1,100
MTF	Hedge/Member	Mth 7+	Increase	USD	1,000	1,000	1,100	1,100
ELECTRICITY - Outright Rates								
NEPOOL NE MASS 5MW D AH O PK (P8)								
P8	Spec	Mnths 3-5	Increase	USD	22	20	33	30
P8	Hedge/Member	Mnths 3-5	Increase	USD	20	20	30	30
P8	Spec	Mnths 6-11	Increase	USD	17	15	22	20
P8	Hedge/Member	Mnths 6-11	Increase	USD	15	15	20	20
P8	Spec	Mnths 12+	New	USD			17	15
P8	Hedge/Member	Mnths 12+	New	USD			15	15
NEPOOL RHD ISLD 5MW D AH PK (U4)								
U4	Spec	Mnths 3-5	Increase	USD	550	500	825	750
U4	Hedge/Member	Mnths 3-5	Increase	USD	500	500	750	750
U4	Spec	Mnths 12+	New	USD			605	550
U4	Hedge/Member	Mnths 12+	New	USD			550	550
NEPOOL RHODE IL 5MW D AH O PK (U5)								
U5	Spec	Mnths 3-5	Increase	USD	28	25	39	35
U5	Hedge/Member	Mnths 3-5	Increase	USD	25	25	35	35
U5	Spec	Mnths 6-11	Increase	USD	17	15	28	25
U5	Hedge/Member	Mnths 6-11	Increase	USD	15	15	25	25
U5	Spec	Mnths 12+	New	USD			17	15
U5	Hedge/Member	Mnths 12+	New	USD			15	15
NEPOOL W CNT MASS 5MW D AH O PK (L9)								
L9	Spec	Mnths 3-5	Increase	USD	22	20	33	30
L9	Hedge/Member	Mnths 3-5	Increase	USD	20	20	30	30
L9	Spec	Mnths 12+	New	USD			22	20
L9	Hedge/Member	Mnths 12+	New	USD			20	20
ONTARIO OFF-PK CAL-MO FUTURES (OFM)								
OFM	Spec	Mnth 12+	Increase	CAD	17	15	20	18
OFM	Hedge/Member	Mnth 12+	Increase	CAD	15	15	18	18
PJM WES HUB PEAK CAL MON REAL TIME (L1)								
L1	Spec	Mnths 3-5	Increase	USD	182	165	220	200
L1	Hedge/Member	Mnths 3-5	Increase	USD	165	165	200	200
L1	Spec	Mnths 12	New	USD			187	170

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
L1	Hedge/Member	Mnths 12	New	USD			170	170
PJM WES HUB PEAK LMP 50 MW (4S)								
4S	Spec	Mnths 3-5	Increase	USD	1,815	1,650	2,200	2,000
4S	Hedge/Member	Mnths 3-5	Increase	USD	1,650	1,650	2,000	2,000
4S	Spec	Mnths 12	New	USD			1,870	1,700
4S	Hedge/Member	Mnths 12	New	USD			1,700	1,700
PJM WESTHDA PEAK (J4)								
J4	Spec	Mnths 3-5	Increase	USD	193	175	220	200
J4	Hedge/Member	Mnths 3-5	Increase	USD	175	175	200	200
J4	Spec	Mnths 6-11	Increase	USD	187	170	193	175
J4	Hedge/Member	Mnths 6-11	Increase	USD	170	170	175	175
J4	Spec	Mnths 12+	New	USD			187	170
J4	Hedge/Member	Mnths 12+	New	USD			170	170

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

METALS - Outright Rates

10 TROY OZ GOLD FUTURES (MGC)

MGC	Spec	Mths 1-4	Decrease	USD	506	460	440	400
MGC	Hedge/Member	Mths 1-4	Decrease	USD	460	460	400	400
MGC	Spec	Mths 5-6	Decrease	USD	506	460	440	400
MGC	Hedge/Member	Mths 5-6	Decrease	USD	460	460	400	400
MGC	Spec	Mths 7-12	Decrease	USD	506	460	440	400
MGC	Hedge/Member	Mths 7-12	Decrease	USD	460	460	400	400
MGC	Spec	Mths 13-16	Decrease	USD	506	460	440	400
MGC	Hedge/Member	Mths 13-16	Decrease	USD	460	460	400	400
MGC	Spec	Mths 17+	Decrease	USD	506	460	440	400
MGC	Hedge/Member	Mths 17+	Decrease	USD	460	460	400	400

1000 OZ SILVER FUTURES (SIL)

SIL	Spec	Mnths 1-4	Decrease	USD	1,430	1,300	1,210	1,100
SIL	Hedge/Member	Mnths 1-4	Decrease	USD	1,300	1,300	1,100	1,100
SIL	Spec	Mnths 5-6	Decrease	USD	1,430	1,300	1,210	1,100
SIL	Hedge/Member	Mnths 5-6	Decrease	USD	1,300	1,300	1,100	1,100
SIL	Spec	Mnths 7-12	Decrease	USD	1,430	1,300	1,210	1,100
SIL	Hedge/Member	Mnths 7-12	Decrease	USD	1,300	1,300	1,100	1,100
SIL	Spec	Mnths 13+	Decrease	USD	1,430	1,300	1,210	1,100
SIL	Hedge/Member	Mnths 13+	Decrease	USD	1,300	1,300	1,100	1,100

ALUMINUM MW TRANS PREM PLATTS SWAPS (AUP)

AUP	Spec		Decrease	USD	1,320	1,200	1,100	1,000
AUP	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000

CLEARED OTC LONDON GOLD COLLATERAL (GB)

GB	Spec		Decrease	USD	72	65	61	55
GB	Hedge/Member		Decrease	USD	65	65	55	55

CLEARED OTC LONDON GOLD FWD (CM) (GBC)

GBC	Spec		Decrease	USD	72	65	61	55
GBC	Hedge/Member		Decrease	USD	65	65	55	55

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

COMEX 100 GOLD FUTURES (GC)

GC	Spec	Mths 1-4	Decrease	USD	5,060	4,600	4,400	4,000
GC	Hedge/Member	Mths 1-4	Decrease	USD	4,600	4,600	4,000	4,000
GC	Spec	Mths 5-6	Decrease	USD	5,060	4,600	4,400	4,000
GC	Hedge/Member	Mths 5-6	Decrease	USD	4,600	4,600	4,000	4,000
GC	Spec	Mths 7-12	Decrease	USD	5,060	4,600	4,400	4,000
GC	Hedge/Member	Mths 7-12	Decrease	USD	4,600	4,600	4,000	4,000
GC	Spec	Mths 13-16	Decrease	USD	5,060	4,600	4,400	4,000
GC	Hedge/Member	Mths 13-16	Decrease	USD	4,600	4,600	4,000	4,000
GC	Spec	Mths 17+	Decrease	USD	5,060	4,600	4,400	4,000
GC	Hedge/Member	Mths 17+	Decrease	USD	4,600	4,600	4,000	4,000

COMEX 100 GOLD TRADE AT SETTLEMENT (GCT)

GCT	Spec	Mths 1-4	Decrease	USD	5,060	4,600	4,400	4,000
GCT	Hedge/Member	Mths 1-4	Decrease	USD	4,600	4,600	4,000	4,000
GCT	Spec	Mths 5-6	Decrease	USD	5,060	4,600	4,400	4,000
GCT	Hedge/Member	Mths 5-6	Decrease	USD	4,600	4,600	4,000	4,000
GCT	Spec	Mths 7-12	Decrease	USD	5,060	4,600	4,400	4,000
GCT	Hedge/Member	Mths 7-12	Decrease	USD	4,600	4,600	4,000	4,000
GCT	Spec	Mths 13-16	Decrease	USD	5,060	4,600	4,400	4,000
GCT	Hedge/Member	Mths 13-16	Decrease	USD	4,600	4,600	4,000	4,000
GCT	Spec	Mths 17+	Decrease	USD	5,060	4,600	4,400	4,000
GCT	Hedge/Member	Mths 17+	Decrease	USD	4,600	4,600	4,000	4,000

COMEX 5000 SILVER FUTURES (SI)

SI	Spec	Mnths 1-4	Decrease	USD	7,150	6,500	6,050	5,500
SI	Hedge/Member	Mnths 1-4	Decrease	USD	6,500	6,500	5,500	5,500
SI	Spec	Mnths 5-6	Decrease	USD	7,150	6,500	6,050	5,500
SI	Hedge/Member	Mnths 5-6	Decrease	USD	6,500	6,500	5,500	5,500
SI	Spec	Mnths 7-12	Decrease	USD	7,150	6,500	6,050	5,500
SI	Hedge/Member	Mnths 7-12	Decrease	USD	6,500	6,500	5,500	5,500
SI	Spec	Mnths 13+	Decrease	USD	7,150	6,500	6,050	5,500
SI	Hedge/Member	Mnths 13+	Decrease	USD	6,500	6,500	5,500	5,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COMEX 5000 SILVER TRADE AT SETTLE (SIT)								
SIT	Spec	Mnths 1-4	Decrease	USD	7,150	6,500	6,050	5,500
SIT	Hedge/Member	Mnths 1-4	Decrease	USD	6,500	6,500	5,500	5,500
SIT	Spec	Mnths 5-6	Decrease	USD	7,150	6,500	6,050	5,500
SIT	Hedge/Member	Mnths 5-6	Decrease	USD	6,500	6,500	5,500	5,500
SIT	Spec	Mnths 7-12	Decrease	USD	7,150	6,500	6,050	5,500
SIT	Hedge/Member	Mnths 7-12	Decrease	USD	6,500	6,500	5,500	5,500
SIT	Spec	Mnths 13+	Decrease	USD	7,150	6,500	6,050	5,500
SIT	Hedge/Member	Mnths 13+	Decrease	USD	6,500	6,500	5,500	5,500
COMEX MINY GOLD FUTURES (QO)								
QO	Spec	Mths 1-4	Decrease	USD	2,530	2,300	2,200	2,000
QO	Hedge/Member	Mths 1-4	Decrease	USD	2,300	2,300	2,000	2,000
QO	Spec	Mths 5-6	Decrease	USD	2,530	2,300	2,200	2,000
QO	Hedge/Member	Mths 5-6	Decrease	USD	2,300	2,300	2,000	2,000
QO	Spec	Mths 7-12	Decrease	USD	2,530	2,300	2,200	2,000
QO	Hedge/Member	Mths 7-12	Decrease	USD	2,300	2,300	2,000	2,000
QO	Spec	Mths 13-16	Decrease	USD	2,530	2,300	2,200	2,000
QO	Hedge/Member	Mths 13-16	Decrease	USD	2,300	2,300	2,000	2,000
QO	Spec	Mths 17+	Decrease	USD	2,530	2,300	2,200	2,000
QO	Hedge/Member	Mths 17+	Decrease	USD	2,300	2,300	2,000	2,000
COMEX MINY SILVER FUTURES (QI)								
QI	Spec	Mnths 1-4	Decrease	USD	3,575	3,250	3,025	2,750
QI	Hedge/Member	Mnths 1-4	Decrease	USD	3,250	3,250	2,750	2,750
QI	Spec	Mnths 5-6	Decrease	USD	3,575	3,250	3,025	2,750
QI	Hedge/Member	Mnths 5-6	Decrease	USD	3,250	3,250	2,750	2,750
QI	Spec	Mnths 7-12	Decrease	USD	3,575	3,250	3,025	2,750
QI	Hedge/Member	Mnths 7-12	Decrease	USD	3,250	3,250	2,750	2,750
QI	Spec	Mnths 13+	Decrease	USD	3,575	3,250	3,025	2,750
QI	Hedge/Member	Mnths 13+	Decrease	USD	3,250	3,250	2,750	2,750
E-MINI SILVER FUTURES (6Q)								
6Q	Spec	Mnths 1-4	Decrease	USD	1,430	1,300	1,210	1,100
6Q	Hedge/Member	Mnths 1-4	Decrease	USD	1,300	1,300	1,100	1,100
6Q	Spec	Mnths 5-6	Decrease	USD	1,430	1,300	1,210	1,100
6Q	Hedge/Member	Mnths 5-6	Decrease	USD	1,300	1,300	1,100	1,100
6Q	Spec	Mnths 7-12	Decrease	USD	1,430	1,300	1,210	1,100
6Q	Hedge/Member	Mnths 7-12	Decrease	USD	1,300	1,300	1,100	1,100
6Q	Spec	Mnths 13+	Decrease	USD	1,430	1,300	1,210	1,100
6Q	Hedge/Member	Mnths 13+	Decrease	USD	1,300	1,300	1,100	1,100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
IRON ORE FUTURES (TIO)								
TIO	Spec	Mths 1-4	Decrease	USD	2,310	2,100	2,090	1,900
TIO	Hedge/Member	Mths 1-4	Decrease	USD	2,100	2,100	1,900	1,900
TIO	Spec	Mths 5+	Decrease	USD	2,090	1,900	1,925	1,750
TIO	Hedge/Member	Mths 5+	Decrease	USD	1,900	1,900	1,750	1,750
IRON ORE(PLATTS) FUT (PIO)								
PIO	Spec		Decrease	USD	11,000	10,000	8,800	8,000
PIO	Hedge/Member		Decrease	USD	10,000	10,000	8,000	8,000
NYMEX HOT ROLLED STEEL FUTURES (HR)								
HR	Spec		Decrease	USD	275	250	248	225
HR	Hedge/Member		Decrease	USD	250	250	225	225
PLATINUM FUTURES NYMEX (PL)								
PL	Spec	Mths 1	Decrease	USD	2,310	2,100	1,980	1,800
PL	Hedge/Member	Mths 1	Decrease	USD	2,100	2,100	1,800	1,800
PL	Spec	Mths 2+	Decrease	USD	2,310	2,100	1,980	1,800
PL	Hedge/Member	Mths 2+	Decrease	USD	2,100	2,100	1,800	1,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

NATURAL GAS - Outright Rates

ALGONQUIN CITYGATES BASIS (B4)

B4	Spec	Mnth 1	Increase	USD	3,300	3,000	4,400	4,000
B4	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	4,000	4,000
B4	Spec	Mnth 2	Increase	USD	3,025	2,750	3,850	3,500
B4	Hedge/Member	Mnth 2	Increase	USD	2,750	2,750	3,500	3,500
B4	Spec	Winter 2014/2015	Increase	USD	2,750	2,500	3,300	3,000
B4	Hedge/Member	Winter 2014/2015	Increase	USD	2,500	2,500	3,000	3,000

NORTHERN ROCKIES PIPE FUT (XR)

XR	Spec	Mnth 1-1	Decrease	USD	1,155	1,050	935	850
XR	Hedge/Member	Mnth 1-1	Decrease	USD	1,050	1,050	850	850
XR	Spec	Mnth 2-2	New	USD			935	850
XR	Hedge/Member	Mnth 2-2	New	USD			850	850
XR	Spec	Mnths 3+	New	USD			825	750
XR	Hedge/Member	Mnths 3+	New	USD			750	750

PGE CITYGATE NAT GAS FIXD PRICE FUT (XQ)

XQ	Spec	Mnth 1-1	Decrease	USD	1,100	1,000	935	850
XQ	Hedge/Member	Mnth 1-1	Decrease	USD	1,000	1,000	850	850
XQ	Spec	Mnth 2-2	New	USD			935	850
XQ	Hedge/Member	Mnth 2-2	New	USD			850	850
XQ	Spec	Mnths 3+	New	USD			715	650
XQ	Hedge/Member	Mnths 3+	New	USD			650	650

SAN JUAN PIPE FUT (XX)

XX	Spec	Mnth 1-1	Decrease	USD	1,100	1,000	935	850
XX	Hedge/Member	Mnth 1-1	Decrease	USD	1,000	1,000	850	850
XX	Spec	Mnth 2-2	New	USD			825	750
XX	Hedge/Member	Mnth 2-2	New	USD			750	750
XX	Spec	Mnths 3+	New	USD			715	650
XX	Hedge/Member	Mnths 3+	New	USD			650	650

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
TEXAS EASTERN ZONE M-3 BASIS FUT (NX)								
NX	Spec	Mth 1	Increase	USD	770	700	825	750
NX	Hedge/Member	Mth 1	Increase	USD	700	700	750	750
NX	Spec	Mth 2	Increase	USD	715	650	770	700
NX	Hedge/Member	Mth 2	Increase	USD	650	650	700	700
NX	Spec	Winter 2014/2015	Increase	USD	660	600	770	700
NX	Hedge/Member	Winter 2014/2015	Increase	USD	600	600	700	700
NX	Spec	Summer 2015	Decrease	USD	715	650	605	550
NX	Hedge/Member	Summer 2015	Decrease	USD	650	650	550	550
NX	Spec	Nov 2015+	Decrease	USD	880	800	770	700
NX	Hedge/Member	Nov 2015+	Decrease	USD	800	800	700	700
TRANSCO ZONE 6 BASIS FUT (NZ)								
NZ	Spec	Mnth 1	Increase	USD	924	840	2,200	2,000
NZ	Hedge/Member	Mnth 1	Increase	USD	840	840	2,000	2,000
NZ	Spec	Mnth 2	Increase	USD	770	700	1,870	1,700
NZ	Hedge/Member	Mnth 2	Increase	USD	700	700	1,700	1,700
NZ	Spec	Summer 2015	Decrease	USD	1,287	1,170	990	900
NZ	Hedge/Member	Summer 2015	Decrease	USD	1,170	1,170	900	900
PETROLEUM CRACKS AND SPREADS - Outright Rates								
MINI RBOB V. EBOB(ARGUS) NWE BRGS (MXB)								
MXB	Spec	Mnth 1	Increase	USD	825	750	990	900
MXB	Hedge/Member	Mnth 1	Increase	USD	750	750	900	900
MXB	Spec	Mnth 2	Increase	USD	825	750	935	850
MXB	Hedge/Member	Mnth 2	Increase	USD	750	750	850	850
RBOB GAS VS EURO BOB OXY NWE BARGES (XER)								
XER	Spec	Mnth 1	Increase	USD	990	900	1,188	1,080
XER	Hedge/Member	Mnth 1	Increase	USD	900	900	1,080	1,080
XER	Spec	Mnth 2	Increase	USD	990	900	1,122	1,020
XER	Hedge/Member	Mnth 2	Increase	USD	900	900	1,020	1,020
RBOB GAS VS EUROBOB(ARGUS) NWE BRGS (EXR)								
EXR	Spec	Mnth 1	Increase	USD	8,250	7,500	9,900	9,000
EXR	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	9,000	9,000
EXR	Spec	Mnth 2	Increase	USD	8,250	7,500	9,350	8,500
EXR	Hedge/Member	Mnth 2	Increase	USD	7,500	7,500	8,500	8,500

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

EUROPEAN GASOIL ICE FUTURE (7F)

7F	Spec	Mnth 1	Increase	USD	1,870	1,700	2,057	1,870
7F	Hedge/Member	Mnth 1	Increase	USD	1,700	1,700	1,870	1,870
7F	Spec	Mnths 2-6	Increase	USD	1,760	1,600	1,936	1,760
7F	Hedge/Member	Mnths 2-6	Increase	USD	1,600	1,600	1,760	1,760
7F	Spec	Mnths 7-11	Increase	USD	1,705	1,550	1,876	1,705
7F	Hedge/Member	Mnths 7-11	Increase	USD	1,550	1,550	1,705	1,705
7F	Spec	Mnths 12+	Increase	USD	1,595	1,450	1,755	1,595
7F	Hedge/Member	Mnths 12+	Increase	USD	1,450	1,450	1,595	1,595

EUROPEAN GASOIL ICE TAS FUTURE (7FT)

7FT	Spec	Mnth 1	Increase	USD	1,870	1,700	2,057	1,870
7FT	Hedge/Member	Mnth 1	Increase	USD	1,700	1,700	1,870	1,870
7FT	Spec	Mnths 2-6	Increase	USD	1,760	1,600	1,936	1,760
7FT	Hedge/Member	Mnths 2-6	Increase	USD	1,600	1,600	1,760	1,760
7FT	Spec	Mnths 7-11	Increase	USD	1,705	1,550	1,876	1,705
7FT	Hedge/Member	Mnths 7-11	Increase	USD	1,550	1,550	1,705	1,705
7FT	Spec	Mnths 12+	Increase	USD	1,595	1,450	1,755	1,595
7FT	Hedge/Member	Mnths 12+	Increase	USD	1,450	1,450	1,595	1,595

GASOIL BULLET FUT (BG)

BG	Spec	Mnth 1	Increase	USD	18,700	17,000	20,570	18,700
BG	Hedge/Member	Mnth 1	Increase	USD	17,000	17,000	18,700	18,700
BG	Spec	Mnths 2-6	Increase	USD	17,600	16,000	19,360	17,600
BG	Hedge/Member	Mnths 2-6	Increase	USD	16,000	16,000	17,600	17,600
BG	Spec	Mnths 7-11	Increase	USD	17,050	15,500	18,755	17,050
BG	Hedge/Member	Mnths 7-11	Increase	USD	15,500	15,500	17,050	17,050
BG	Spec	Mnths 12+	Increase	USD	15,950	14,500	17,545	15,950
BG	Hedge/Member	Mnths 12+	Increase	USD	14,500	14,500	15,950	15,950

WEATHER - Outright Rates

H5 DALLAS HDD FUTURES (H5)

H5	Spec		Increase	USD	19%	17%	21%	19%
H5	Hedge/Member		Increase	USD	17%	17%	19%	19%

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								
NATURAL GAS - Intra Spreads								
Algonquin City-gates Natural Gas Basis Swap - All Months (ALGONQUIN CITYGATES BASIS)								
B4	Spec		Increase	USD	2,200	2,000	2,530	2,300
B4	Hedge/Member		Increase	USD	2,000	2,000	2,300	2,300
Centerpoint Basis (Platts IFERC) Swap - All Months (ENABLE NAT GAS BASIS FUT)								
PW	Spec		Increase	USD	110	100	132	120
PW	Hedge/Member		Increase	USD	100	100	120	120
Chicago Basis Swap (NGI) - All Months (CHICAGO BASIS FUT)								
NB	Spec		Increase	USD	110	100	605	550
NB	Hedge/Member		Increase	USD	100	100	550	550
COLUMBUS GULF MAINLINE NG BASIS - All Months (COLUMB GULF MAINLINE NG BASIS)								
5Z	Spec		Decrease	USD	83	75	72	65
5Z	Hedge/Member		Decrease	USD	75	75	65	65
Dawn Basis Swap - All Months (DAWN BASIS FUT)								
DW	Spec		Increase	USD	110	100	220	200
DW	Hedge/Member		Increase	USD	100	100	200	200
El Paso Natural Gas Co. Permian Basin Basis Swap - All Months (PERMIAN BASIS FUT)								
PM	Spec		Increase	USD	220	200	264	240
PM	Hedge/Member		Increase	USD	200	200	240	240
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 10-12 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 10-12 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 10-12 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 10-12 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	138	125	193	175
NNT	Hedge/Member		Increase	USD	125	125	175	175
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HENRY HUB FUT)								
NN	Spec		Increase	USD	138	125	193	175
NN	Hedge/Member		Increase	USD	125	125	175	175
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	550	500	770	700
HHT	Hedge/Member		Increase	USD	500	500	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	550	500	770	700
HH	Hedge/Member		Increase	USD	500	500	700	700
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	110	100	165	150
NNT	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HENRY HUB FUT)								
NN	Spec		Increase	USD	110	100	165	150
NN	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	440	400	660	600
HHT	Hedge/Member		Increase	USD	400	400	600	600
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	440	400	660	600
HH	Hedge/Member		Increase	USD	400	400	600	600
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	96	88	124	113
NNT	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (HENRY HUB FUT)								
NN	Spec		Increase	USD	96	88	124	113
NN	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	385	350	495	450
HHT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	385	350	495	450
HH	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 4 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	193	175	83	75
NNT	Hedge/Member		Decrease	USD	175	175	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 4 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	193	175	83	75
NN	Hedge/Member		Decrease	USD	175	175	75	75
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 4 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	770	700	330	300
HHT	Hedge/Member		Decrease	USD	700	700	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 1 vs. Tier 4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	770	700	330	300
HH	Hedge/Member		Decrease	USD	700	700	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	124	113	151	138
NNT	Hedge/Member		Increase	USD	113	113	138	138
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Increase	USD	124	113	151	138
NN	Hedge/Member		Increase	USD	113	113	138	138
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	495	450	605	550
HHT	Hedge/Member		Increase	USD	450	450	550	550
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	495	450	605	550
HH	Hedge/Member		Increase	USD	450	450	550	550
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	165	150	198	180
NNT	Hedge/Member		Increase	USD	150	150	180	180
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	165	150	198	180
NN	Hedge/Member		Increase	USD	150	150	180	180
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	660	600	792	720
HHT	Hedge/Member		Increase	USD	600	600	720	720
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 3 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	660	600	792	720
HH	Hedge/Member		Increase	USD	600	600	720	720
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	165	150	206	188
NNT	Hedge/Member		Increase	USD	150	150	188	188
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB FUT)								
NN	Spec		Increase	USD	165	150	206	188
NN	Hedge/Member		Increase	USD	150	150	188	188
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	660	600	825	750
HHT	Hedge/Member		Increase	USD	600	600	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	660	600	825	750
HH	Hedge/Member		Increase	USD	600	600	750	750
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	186	169	220	200
NNT	Hedge/Member		Increase	USD	169	169	200	200
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB FUT)								
NN	Spec		Increase	USD	186	169	220	200
NN	Hedge/Member		Increase	USD	169	169	200	200
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	743	675	880	800
HHT	Hedge/Member		Increase	USD	675	675	800	800
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	743	675	880	800
HH	Hedge/Member		Increase	USD	675	675	800	800
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	186	169	220	200
NNT	Hedge/Member		Increase	USD	169	169	200	200
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Increase	USD	186	169	220	200
NN	Hedge/Member		Increase	USD	169	169	200	200
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	743	675	880	800
HHT	Hedge/Member		Increase	USD	675	675	800	800
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	743	675	880	800
HH	Hedge/Member		Increase	USD	675	675	800	800
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	227	206	289	263
NNT	Hedge/Member		Increase	USD	206	206	263	263
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	227	206	289	263
NN	Hedge/Member		Increase	USD	206	206	263	263

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	908	825	1,155	1,050
HHT	Hedge/Member		Increase	USD	825	825	1,050	1,050
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	908	825	1,155	1,050
HH	Hedge/Member		Increase	USD	825	825	1,050	1,050
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	557	506	495	450
NNT	Hedge/Member		Decrease	USD	506	506	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	557	506	495	450
NN	Hedge/Member		Decrease	USD	506	506	450	450
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	2,228	2,025	1,980	1,800
HHT	Hedge/Member		Decrease	USD	2,025	2,025	1,800	1,800
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 4 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	2,228	2,025	1,980	1,800
HH	Hedge/Member		Decrease	USD	2,025	2,025	1,800	1,800
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	254	231	220	200
NNT	Hedge/Member		Decrease	USD	231	231	200	200
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	254	231	220	200
NN	Hedge/Member		Decrease	USD	231	231	200	200
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,018	925	880	800
HHT	Hedge/Member		Decrease	USD	925	925	800	800
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,018	925	880	800
HH	Hedge/Member		Decrease	USD	925	925	800	800
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	283	258	234	213
NNT	Hedge/Member		Decrease	USD	258	258	213	213

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	283	258	234	213
NN	Hedge/Member		Decrease	USD	258	258	213	213
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,133	1,030	935	850
HHT	Hedge/Member		Decrease	USD	1,030	1,030	850	850
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,133	1,030	935	850
HH	Hedge/Member		Decrease	USD	1,030	1,030	850	850
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	371	338	334	304
NNT	Hedge/Member		Decrease	USD	338	338	304	304
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	371	338	334	304
NN	Hedge/Member		Decrease	USD	338	338	304	304
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,485	1,350	1,337	1,215
HHT	Hedge/Member		Decrease	USD	1,350	1,350	1,215	1,215
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,485	1,350	1,337	1,215
HH	Hedge/Member		Decrease	USD	1,350	1,350	1,215	1,215
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	385	350	358	325
NNT	Hedge/Member		Decrease	USD	350	350	325	325
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	385	350	358	325
NN	Hedge/Member		Decrease	USD	350	350	325	325
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,540	1,400	1,430	1,300
HHT	Hedge/Member		Decrease	USD	1,400	1,400	1,300	1,300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 5 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,540	1,400	1,430	1,300
HH	Hedge/Member		Decrease	USD	1,400	1,400	1,300	1,300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	124	113	144	131
NNT	Hedge/Member		Increase	USD	113	113	131	131
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB FUT)								
NN	Spec		Increase	USD	124	113	144	131
NN	Hedge/Member		Increase	USD	113	113	131	131
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	495	450	578	525
HHT	Hedge/Member		Increase	USD	450	450	525	525
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	495	450	578	525
HH	Hedge/Member		Increase	USD	450	450	525	525
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	165	150	206	188
NNT	Hedge/Member		Increase	USD	150	150	188	188
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	165	150	206	188
NN	Hedge/Member		Increase	USD	150	150	188	188
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	660	600	825	750
HHT	Hedge/Member		Increase	USD	600	600	750	750
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	660	600	825	750
HH	Hedge/Member		Increase	USD	600	600	750	750
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	358	325	330	300
NNT	Hedge/Member		Decrease	USD	325	325	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	358	325	330	300
NN	Hedge/Member		Decrease	USD	325	325	300	300
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,430	1,300	1,320	1,200
HHT	Hedge/Member		Decrease	USD	1,300	1,300	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 6 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,430	1,300	1,320	1,200
HH	Hedge/Member		Decrease	USD	1,300	1,300	1,200	1,200
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 7 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	138	125	151	138
NNT	Hedge/Member		Increase	USD	125	125	138	138
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 7 (HENRY HUB FUT)								
NN	Spec		Increase	USD	138	125	151	138
NN	Hedge/Member		Increase	USD	125	125	138	138
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 7 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	550	500	605	550
HHT	Hedge/Member		Increase	USD	500	500	550	550
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 7 vs. Tier 7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	550	500	605	550
HH	Hedge/Member		Increase	USD	500	500	550	550
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Increase	USD	138	125	151	138
NNT	Hedge/Member		Increase	USD	125	125	138	138
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB FUT)								
NN	Spec		Increase	USD	138	125	151	138
NN	Hedge/Member		Increase	USD	125	125	138	138
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Increase	USD	550	500	605	550
HHT	Hedge/Member		Increase	USD	500	500	550	550
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Increase	USD	550	500	605	550
HH	Hedge/Member		Increase	USD	500	500	550	550
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 9 (HENRY HUB FUT TRADE AT SETTLEMENT)								
NNT	Spec		Decrease	USD	344	313	316	288
NNT	Hedge/Member		Decrease	USD	313	313	288	288
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 9 (HENRY HUB FUT)								
NN	Spec		Decrease	USD	344	313	316	288
NN	Hedge/Member		Decrease	USD	313	313	288	288

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 9 (HH TAS NYMEX NATURAL GAS FUTURES)								
HHT	Spec		Decrease	USD	1,375	1,250	1,265	1,150
HHT	Hedge/Member		Decrease	USD	1,250	1,250	1,150	1,150
Henry Hub Natural Gas (HH, NG, NN, HP) - Tier 8 vs. Tier 9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)								
HH	Spec		Decrease	USD	1,375	1,250	1,265	1,150
HH	Hedge/Member		Decrease	USD	1,250	1,250	1,150	1,150
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	138	125	193	175
MNG	Hedge/Member		Increase	USD	125	125	175	175
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	550	500	770	700
NG	Hedge/Member		Increase	USD	500	500	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	550	500	770	700
NGT	Hedge/Member		Increase	USD	500	500	700	700
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	110	100	165	150
MNG	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	440	400	660	600
NG	Hedge/Member		Increase	USD	400	400	600	600
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	440	400	660	600
NGT	Hedge/Member		Increase	USD	400	400	600	600
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 5-7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 5-7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 5-7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	96	88	124	113
MNG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	385	350	495	450
NG	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	385	350	495	450
NGT	Hedge/Member		Increase	USD	350	350	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	193	175	83	75
QG	Hedge/Member		Decrease	USD	175	175	75	75
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	193	175	83	75
MNG	Hedge/Member		Decrease	USD	175	175	75	75
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	193	175	83	75
NP	Hedge/Member		Decrease	USD	175	175	75	75
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	770	700	330	300
NG	Hedge/Member		Decrease	USD	700	700	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	770	700	330	300
NGT	Hedge/Member		Decrease	USD	700	700	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 1 vs. Tier 4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	770	700	330	300
HP	Hedge/Member		Decrease	USD	700	700	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	124	113	151	138
QG	Hedge/Member		Increase	USD	113	113	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	124	113	151	138
MNG	Hedge/Member		Increase	USD	113	113	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	124	113	151	138
NP	Hedge/Member		Increase	USD	113	113	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	495	450	605	550
NG	Hedge/Member		Increase	USD	450	450	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	495	450	605	550
NGT	Hedge/Member		Increase	USD	450	450	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	495	450	605	550
HP	Hedge/Member		Increase	USD	450	450	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	165	150	198	180
QG	Hedge/Member		Increase	USD	150	150	180	180
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	165	150	198	180
MNG	Hedge/Member		Increase	USD	150	150	180	180
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	165	150	198	180
NP	Hedge/Member		Increase	USD	150	150	180	180
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	660	600	792	720
NG	Hedge/Member		Increase	USD	600	600	720	720
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	660	600	792	720
NGT	Hedge/Member		Increase	USD	600	600	720	720
Henry Hub Natural Gas (NG, NN, HP) - Tier 3 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	660	600	792	720
HP	Hedge/Member		Increase	USD	600	600	720	720
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	165	150	206	188
QG	Hedge/Member		Increase	USD	150	150	188	188
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	165	150	206	188
MNG	Hedge/Member		Increase	USD	150	150	188	188
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	165	150	206	188
NP	Hedge/Member		Increase	USD	150	150	188	188
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	660	600	825	750
NG	Hedge/Member		Increase	USD	600	600	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	660	600	825	750
NGT	Hedge/Member		Increase	USD	600	600	750	750
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	660	600	825	750
HP	Hedge/Member		Increase	USD	600	600	750	750
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	186	169	220	200
QG	Hedge/Member		Increase	USD	169	169	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	186	169	220	200
MNG	Hedge/Member		Increase	USD	169	169	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	186	169	220	200
NP	Hedge/Member		Increase	USD	169	169	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	743	675	880	800
NG	Hedge/Member		Increase	USD	675	675	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	743	675	880	800
NGT	Hedge/Member		Increase	USD	675	675	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	743	675	880	800
HP	Hedge/Member		Increase	USD	675	675	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	186	169	220	200
QG	Hedge/Member		Increase	USD	169	169	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	186	169	220	200
MNG	Hedge/Member		Increase	USD	169	169	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	186	169	220	200
NP	Hedge/Member		Increase	USD	169	169	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	743	675	880	800
NG	Hedge/Member		Increase	USD	675	675	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	743	675	880	800
NGT	Hedge/Member		Increase	USD	675	675	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	743	675	880	800
HP	Hedge/Member		Increase	USD	675	675	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	227	206	289	263
QG	Hedge/Member		Increase	USD	206	206	263	263
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	227	206	289	263
MNG	Hedge/Member		Increase	USD	206	206	263	263
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	227	206	289	263
NP	Hedge/Member		Increase	USD	206	206	263	263
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	908	825	1,155	1,050
NG	Hedge/Member		Increase	USD	825	825	1,050	1,050
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	908	825	1,155	1,050
NGT	Hedge/Member		Increase	USD	825	825	1,050	1,050
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	908	825	1,155	1,050
HP	Hedge/Member		Increase	USD	825	825	1,050	1,050
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	557	506	495	450
QG	Hedge/Member		Decrease	USD	506	506	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	557	506	495	450
MNG	Hedge/Member		Decrease	USD	506	506	450	450

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	557	506	495	450
NP	Hedge/Member		Decrease	USD	506	506	450	450
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	2,228	2,025	1,980	1,800
NG	Hedge/Member		Decrease	USD	2,025	2,025	1,800	1,800
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	2,228	2,025	1,980	1,800
NGT	Hedge/Member		Decrease	USD	2,025	2,025	1,800	1,800
Henry Hub Natural Gas (NG, NN, HP) - Tier 4 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	2,228	2,025	1,980	1,800
HP	Hedge/Member		Decrease	USD	2,025	2,025	1,800	1,800
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	254	231	220	200
QG	Hedge/Member		Decrease	USD	231	231	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	254	231	220	200
MNG	Hedge/Member		Decrease	USD	231	231	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	254	231	220	200
NP	Hedge/Member		Decrease	USD	231	231	200	200
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,018	925	880	800
NG	Hedge/Member		Decrease	USD	925	925	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,018	925	880	800
NGT	Hedge/Member		Decrease	USD	925	925	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,018	925	880	800
HP	Hedge/Member		Decrease	USD	925	925	800	800
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	283	258	234	213
QG	Hedge/Member		Decrease	USD	258	258	213	213

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	283	258	234	213
MNG	Hedge/Member		Decrease	USD	258	258	213	213
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	283	258	234	213
NP	Hedge/Member		Decrease	USD	258	258	213	213
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,133	1,030	935	850
NG	Hedge/Member		Decrease	USD	1,030	1,030	850	850
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,133	1,030	935	850
NGT	Hedge/Member		Decrease	USD	1,030	1,030	850	850
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,133	1,030	935	850
HP	Hedge/Member		Decrease	USD	1,030	1,030	850	850
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	371	338	334	304
QG	Hedge/Member		Decrease	USD	338	338	304	304
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	371	338	334	304
MNG	Hedge/Member		Decrease	USD	338	338	304	304
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	371	338	334	304
NP	Hedge/Member		Decrease	USD	338	338	304	304
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,485	1,350	1,337	1,215
NG	Hedge/Member		Decrease	USD	1,350	1,350	1,215	1,215
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,485	1,350	1,337	1,215
NGT	Hedge/Member		Decrease	USD	1,350	1,350	1,215	1,215
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,485	1,350	1,337	1,215
HP	Hedge/Member		Decrease	USD	1,350	1,350	1,215	1,215

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	385	350	358	325
QG	Hedge/Member		Decrease	USD	350	350	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	385	350	358	325
MNG	Hedge/Member		Decrease	USD	350	350	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	385	350	358	325
NP	Hedge/Member		Decrease	USD	350	350	325	325
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,540	1,400	1,430	1,300
NG	Hedge/Member		Decrease	USD	1,400	1,400	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,540	1,400	1,430	1,300
NGT	Hedge/Member		Decrease	USD	1,400	1,400	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 5 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,540	1,400	1,430	1,300
HP	Hedge/Member		Decrease	USD	1,400	1,400	1,300	1,300
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	124	113	144	131
QG	Hedge/Member		Increase	USD	113	113	131	131
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	124	113	144	131
MNG	Hedge/Member		Increase	USD	113	113	131	131
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	124	113	144	131
NP	Hedge/Member		Increase	USD	113	113	131	131
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	495	450	578	525
NG	Hedge/Member		Increase	USD	450	450	525	525
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	495	450	578	525
NGT	Hedge/Member		Increase	USD	450	450	525	525

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	495	450	578	525
HP	Hedge/Member		Increase	USD	450	450	525	525
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	165	150	206	188
QG	Hedge/Member		Increase	USD	150	150	188	188
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	165	150	206	188
MNG	Hedge/Member		Increase	USD	150	150	188	188
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	165	150	206	188
NP	Hedge/Member		Increase	USD	150	150	188	188
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	660	600	825	750
NG	Hedge/Member		Increase	USD	600	600	750	750
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	660	600	825	750
NGT	Hedge/Member		Increase	USD	600	600	750	750
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	660	600	825	750
HP	Hedge/Member		Increase	USD	600	600	750	750
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	358	325	330	300
QG	Hedge/Member		Decrease	USD	325	325	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	358	325	330	300
MNG	Hedge/Member		Decrease	USD	325	325	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	358	325	330	300
NP	Hedge/Member		Decrease	USD	325	325	300	300
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,430	1,300	1,320	1,200
NG	Hedge/Member		Decrease	USD	1,300	1,300	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,430	1,300	1,320	1,200
NGT	Hedge/Member		Decrease	USD	1,300	1,300	1,200	1,200
Henry Hub Natural Gas (NG, NN, HP) - Tier 6 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,430	1,300	1,320	1,200
HP	Hedge/Member		Decrease	USD	1,300	1,300	1,200	1,200
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	138	125	151	138
QG	Hedge/Member		Increase	USD	125	125	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	138	125	151	138
MNG	Hedge/Member		Increase	USD	125	125	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	138	125	151	138
NP	Hedge/Member		Increase	USD	125	125	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	550	500	605	550
NG	Hedge/Member		Increase	USD	500	500	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	550	500	605	550
NGT	Hedge/Member		Increase	USD	500	500	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 7 vs. Tier 7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	550	500	605	550
HP	Hedge/Member		Increase	USD	500	500	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	138	125	151	138
QG	Hedge/Member		Increase	USD	125	125	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Increase	USD	138	125	151	138
MNG	Hedge/Member		Increase	USD	125	125	138	138
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	138	125	151	138
NP	Hedge/Member		Increase	USD	125	125	138	138

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Increase	USD	550	500	605	550
NG	Hedge/Member		Increase	USD	500	500	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Increase	USD	550	500	605	550
NGT	Hedge/Member		Increase	USD	500	500	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	550	500	605	550
HP	Hedge/Member		Increase	USD	500	500	550	550
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Decrease	USD	344	313	316	288
QG	Hedge/Member		Decrease	USD	313	313	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (HENRY HUB NAT GAS LAST DAY DELV)								
MNG	Spec		Decrease	USD	344	313	316	288
MNG	Hedge/Member		Decrease	USD	313	313	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (HENRY HUB PENULTIMATE)								
NP	Spec		Decrease	USD	344	313	316	288
NP	Hedge/Member		Decrease	USD	313	313	288	288
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (NATURAL GAS HENRY HUB FUTURE)								
NG	Spec		Decrease	USD	1,375	1,250	1,265	1,150
NG	Hedge/Member		Decrease	USD	1,250	1,250	1,150	1,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (NATURAL GAS TRADE AT SETTLEMENT)								
NGT	Spec		Decrease	USD	1,375	1,250	1,265	1,150
NGT	Hedge/Member		Decrease	USD	1,250	1,250	1,150	1,150
Henry Hub Natural Gas (NG, NN, HP) - Tier 8 vs. Tier 9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Decrease	USD	1,375	1,250	1,265	1,150
HP	Hedge/Member		Decrease	USD	1,250	1,250	1,150	1,150
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	138	125	193	175
QG	Hedge/Member		Increase	USD	125	125	175	175
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	138	125	193	175
NP	Hedge/Member		Increase	USD	125	125	175	175

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	550	500	770	700
HP	Hedge/Member		Increase	USD	500	500	700	700
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	110	100	165	150
QG	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	110	100	165	150
NP	Hedge/Member		Increase	USD	100	100	150	150
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	440	400	660	600
HP	Hedge/Member		Increase	USD	400	400	600	600
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (E-MINI NATURAL GAS FUTURES)								
QG	Spec		Increase	USD	96	88	124	113
QG	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (HENRY HUB PENULTIMATE)								
NP	Spec		Increase	USD	96	88	124	113
NP	Hedge/Member		Increase	USD	88	88	113	113
Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (NYMEX NATURAL GAS FUTURES)								
HP	Spec		Increase	USD	385	350	495	450
HP	Hedge/Member		Increase	USD	350	350	450	450
Houston Ship Channel Basis Swap (Platts IFERC) - All Months (HOUSTON SHIP CHANNEL BASIS FUT)								
NH	Spec		Increase	USD	88	80	99	90
NH	Hedge/Member		Increase	USD	80	80	90	90
Kern River, Wyoming Basis Swap - All Months (KERN RIVER WY BASIS FUT)								
NV	Spec		Increase	USD	110	100	220	200
NV	Hedge/Member		Increase	USD	100	100	200	200
MICHIGAN BASIS (NF) - All Months (MICHIGAN BASIS)								
NF	Spec		Increase	USD	275	250	314	285
NF	Hedge/Member		Increase	USD	250	250	285	285
NGPL Mid-Continent Basis - All Months (NGPL MIDCONTINENT BASIS FUT)								
NL	Spec		Decrease	USD	330	300	297	270
NL	Hedge/Member		Decrease	USD	300	300	270	270
NGPL STX Natural Gas Basis - All Months (NGPL STX BASIS)								
T5	Spec		Increase	USD	110	100	220	200
T5	Hedge/Member		Increase	USD	100	100	200	200
NGPL Tex/OK Natural Gas Basis Swap - All Months (NATURAL GAS PIPELINE TEXOK BASIS FUT)								
PD	Spec		Increase	USD	66	60	83	75
PD	Hedge/Member		Increase	USD	60	60	75	75
NORTH NAT GAS VENTURA, IOWA (PF) - All Months (VENTURA BASIS FUT)								
PF	Spec		Increase	USD	149	135	187	170
PF	Hedge/Member		Increase	USD	135	135	170	170

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NORTHERN NAT GAS DEMARCATION (PE) - All Months (NORTHERN NATURAL GAS DEMAR BASIS FUT)								
PE	Spec		Increase	USD	110	100	138	125
PE	Hedge/Member		Increase	USD	100	100	125	125
Northwest Pipeline, Rockies Basis Swap - All Months (NORTHWEST PIPELINE BASIS FUT)								
NR	Spec		Increase	USD	220	200	242	220
NR	Hedge/Member		Increase	USD	200	200	220	220
PGE&E MALIN (PB) - All Months (MALIN)								
PB	Spec		Increase	USD	110	100	165	150
PB	Hedge/Member		Increase	USD	100	100	150	150
SoCal Basis Swap (NGI) - All Months (SOCAL BASIS FUT)								
NS	Spec		Increase	USD	160	145	193	175
NS	Hedge/Member		Increase	USD	145	145	175	175
SOCAL CITY-GATE BASIS - All Months (SOCAL CITY-GATE BASIS)								
9A	Spec		Increase	USD	110	100	220	200
9A	Hedge/Member		Increase	USD	100	100	200	200
TENNESSEE 800 LEG NG BASIS - All Months (TENNESSEE 800 LEG NG BASIS)								
6Z	Spec		Increase	USD	55	50	88	80
6Z	Hedge/Member		Increase	USD	50	50	80	80
TETCO ELA BASIS (TE) - All Months (TETCO ELA BASIS)								
TE	Spec		Increase	USD	83	75	110	100
TE	Hedge/Member		Increase	USD	75	75	100	100
TETCO STX BASIS (TX) - All Months (TETCO STX BASIS)								
TX	Spec		Increase	USD	110	100	132	120
TX	Hedge/Member		Increase	USD	100	100	120	120
TEXAS EAST W LOUISIANA NG BASIS - All Months (TEXAS EAST W LOUISIANA NG BAS)								
8B	Spec		Increase	USD	110	100	165	150
8B	Hedge/Member		Increase	USD	100	100	150	150
Texas Eastern Zone M-3 Basis Swap - All Months (TEXAS EASTERN ZONE M-3 BASIS FUT)								
NX	Spec		Increase	USD	880	800	1,056	960
NX	Hedge/Member		Increase	USD	800	800	960	960
TEXAS GAS ZONE 1 NG BASIS - All Months (TEXAS GAS ZONE1 NG BASIS)								
9F	Spec		Increase	USD	110	100	165	150
9F	Hedge/Member		Increase	USD	100	100	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
TRANSCO ZONE 1 NG BASIS - All Months (TRANSCO ZONE 1 NG BASIS)								
8E	Spec		Increase	USD	110	100	220	200
8E	Hedge/Member		Increase	USD	100	100	200	200
Transco Zone 6 Basis Swap - All Months (TRANSCO ZONE 6 BASIS FUT)								
NZ	Spec		Increase	USD	1,320	1,200	1,584	1,440
NZ	Hedge/Member		Increase	USD	1,200	1,200	1,440	1,440
Transco Zone 6 Non-N.Y (Platts IFERC) Basis Swap Futures - All Months (TRANSCO ZONE 6 NON NY BASIS FUT)								
TZ6	Spec		Increase	USD	550	500	660	600
TZ6	Hedge/Member		Increase	USD	500	500	600	600
Trunkline, LA Basis Swap - All Months (TRUNKLINE, LA BASIS FUT)								
NU	Spec		Increase	USD	110	100	165	150
NU	Hedge/Member		Increase	USD	100	100	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
COAL - Short Option Minimum (SOM) Rate						
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (MTF, MTO) - SOM						
Clearing Member Rate		Decrease	55.000	50.000	22.000	20.000
COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (MFF, MFO) - SOM						
Clearing Member Rate		Decrease	55.000	50.000	22.000	20.000
METALS - Short Option Minimum (SOM) Rate						
ALUMINUM MW US TRANSACTION PREMIUM PLATTS (25MT) SWAP FUTURES (AUP) - SOM						
Clearing Member Rate		Decrease	55.000	50.000	27.500	25.000
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	49.500	45.000	44.000	40.000
IRON ORE FUTURES (ICT, TIO) - SOM						
Clearing Member Rate		Decrease	55.000	50.000	27.500	25.000
IRON ORE(PLATTS) SWAP FUTURE (ICP, PIO) - SOM						
Clearing Member Rate		Decrease	110.000	100.000	88.000	80.000
PLATINUM FUTURES (PL, PO, PQ, QR) - SOM						
Clearing Member Rate		Decrease	49.500	45.000	38.500	35.000
SILVER FUTURES (6Q, QI, SI, SIL, SIT, SO, SOW) - SOM						
Clearing Member Rate		Decrease	77.000	70.000	71.500	65.000
U.S. MIDWEST DOMESTIC HOT-ROLLED COIL STEEL INDEX FUTURES (HR, HRO) - SOM						
Clearing Member Rate		Decrease	11.000	10.000	5.500	5.000
NATURAL GAS - Short Option Minimum (SOM) Rate						
HENRY HUB NATURAL GAS FUTURES (HHQ, KD, LN, LNW, MNG, NG, NGT, ON, ONW, U01, U02, U03, U04, U05, U06, U07, U08, U09, U10, U11, U12, U13, U14, U15, U16, U17, U18, U19, U20, U21, U22, U23, U24, U25, U26, U27, U28, U29, U30, U31) - SOM						
Clearing Member Rate		Decrease	49.500	45.000	44.000	40.000
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (E7, HH, HP, NP, QG) - SOM						
Clearing Member Rate		Decrease	49.500	45.000	44.000	40.000
NYMEX NATURAL GAS (H.HUB LTD) FUT (E7, HH, HHT, NN, NNT) - SOM						
Clearing Member Rate		Decrease	49.500	45.000	44.000	40.000
NGL/PETROCHEMICALS - Short Option Minimum (SOM) Rate						
MONT BELVIEU ETHANE 5 DECIMALS (OPIS) SWAP FUTURES (4I, 4J, C0, F1, W8) - SOM						
Clearing Member Rate		Decrease	44.000	40.000	16.500	15.000
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (4H, 4K, 81, B0, G1, PT) - SOM						
Clearing Member Rate		Decrease	55.000	50.000	49.500	45.000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Short Option Minimum (SOM) Rate						
PETROLEUM CRACKS AND SPREADS - Short Option Minimum (SOM) Rate						
EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (3U, GOC, GZ) - SOM						
Clearing Member Rate		Decrease	44.000	40.000	27.500	25.000
REFINED PRODUCTS - Short Option Minimum (SOM) Rate						
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (0D, Q6, UV) - SOM						
Clearing Member Rate		Decrease	357.500	325.000	247.500	225.000
EUROPEAN GASOIL (ICE) SWAP FUTURES (F7, GX, QA) - SOM						
Clearing Member Rate		Decrease	330.000	300.000	220.000	200.000
EUROPEAN GASOIL BULLET SWAP FUTURES (7F, 7FT, BG, F8) - SOM						
Clearing Member Rate		Decrease	330.000	300.000	220.000	200.000
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (GE, GVR) - SOM						
Clearing Member Rate		Decrease	55.000	50.000	49.500	45.000
HEATING OIL CALENDAR SWAP FUTURES (AT, MP, QH) - SOM						
Clearing Member Rate		Decrease	44.000	40.000	38.500	35.000
HEATING OIL FINANCIAL FUTURES (BH, QH) - SOM						
Clearing Member Rate		Decrease	66.000	60.000	38.500	35.000
HEATING OIL LAST DAY FINANCIAL FUTURES (23, S23) - SOM						
Clearing Member Rate		Decrease	66.000	60.000	38.500	35.000
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, HO3, HO4, HOL, HOP, HOS, HOT, LB, OH) - SOM						
Clearing Member Rate		Decrease	44.000	40.000	38.500	35.000
SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (0F, C5, UA) - SOM						
Clearing Member Rate		Decrease	385.000	350.000	275.000	250.000
SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (8H, MTS, SE) - SOM						
Clearing Member Rate		Decrease	385.000	350.000	275.000	250.000
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (M2, MSG, SG) - SOM						
Clearing Member Rate		Decrease	49.500	45.000	44.000	40.000
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (KS, N2) - 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
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Volatility Scan (volScan) Rate

COAL - Volatility Scan (volScan) Rate

COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (MTF, MTO) - volScan

Clearing Member Rate	Month 1	Decrease		0.060		0.045
Clearing Member Rate	Mth 2-6	Decrease		0.045		0.030
Clearing Member Rate	Mth 7+	Decrease		0.030		0.015

COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (MFF, MFO) - volScan

Clearing Member Rate	Mnth 1	Decrease		0.060		0.050
Clearing Member Rate	Mnth 2-6	Decrease		0.045		0.035
Clearing Member Rate	Mnth 7+	Decrease		0.030		0.020

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

CRUDE OIL - Volatility Scan (volScan) Rate

BRENT (ICE) CALENDAR SWAP FUTURES (BA, CY, IBS) - volScan

Clearing Member Rate	Mnth1	Decrease		0.080		0.060
Clearing Member Rate	Mnth4	Decrease		0.030		0.025
Clearing Member Rate	Mnth7	Decrease		0.025		0.020
Clearing Member Rate	Mnth8	Decrease		0.025		0.020
Clearing Member Rate	Mnth9	Decrease		0.025		0.015
Clearing Member Rate	Mnth10	Decrease		0.025		0.015
Clearing Member Rate	Mnth12	Decrease		0.015		0.010
Clearing Member Rate	Mnth13	Decrease		0.015		0.010
Clearing Member Rate	Mnth14	Decrease		0.015		0.010
Clearing Member Rate	Mnth15	Decrease		0.015		0.010
Clearing Member Rate	Mnth16	Decrease		0.015		0.010
Clearing Member Rate	Mnth17	Decrease		0.015		0.010
Clearing Member Rate	Mnth18	Decrease		0.015		0.010
Clearing Member Rate	Mnth19	Decrease		0.015		0.010
Clearing Member Rate	Mnth20	Decrease		0.015		0.010
Clearing Member Rate	Mnth21	Decrease		0.015		0.010
Clearing Member Rate	Mnth22	Decrease		0.015		0.010
Clearing Member Rate	Mnth23	Decrease		0.015		0.010
Clearing Member Rate	Mnth24	Decrease		0.015		0.010
Clearing Member Rate	Mnth25	Decrease		0.015		0.010
Clearing Member Rate	Mnth26	Decrease		0.015		0.010
Clearing Member Rate	Mnth27	Decrease		0.015		0.010
Clearing Member Rate	Mnth28	Decrease		0.015		0.010
Clearing Member Rate	Mnth29	Decrease		0.015		0.010
Clearing Member Rate	Mnth30	Decrease		0.015		0.010
Clearing Member Rate	Mnth31	Decrease		0.015		0.010
Clearing Member Rate	Mnth32	Decrease		0.015		0.010
Clearing Member Rate	Mnth33	Decrease		0.015		0.010
Clearing Member Rate	Mnth34	Decrease		0.015		0.010
Clearing Member Rate	Mnth35	Decrease		0.015		0.010
Clearing Member Rate	Mnth36	Decrease		0.015		0.010
Clearing Member Rate	Mnth37	Decrease		0.015		0.010
Clearing Member Rate	Mnth38	Decrease		0.015		0.010
Clearing Member Rate	Mnth39	Decrease		0.015		0.010
Clearing Member Rate	Mnth40	Decrease		0.015		0.010
Clearing Member Rate	Mnth41	Decrease		0.015		0.010
Clearing Member Rate	Mnth42	Decrease		0.015		0.010
Clearing Member Rate	Mnth43	Decrease		0.015		0.010
Clearing Member Rate	Mnth44	Decrease		0.015		0.010
Clearing Member Rate	Mnth45	Decrease		0.015		0.010

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth46	Decrease		0.015		0.010
Clearing Member Rate	Mnth47	Decrease		0.015		0.010
Clearing Member Rate	Mnth48	Decrease		0.015		0.010
Clearing Member Rate	Mnth49	Decrease		0.015		0.010
Clearing Member Rate	Mnth50	Decrease		0.015		0.010
Clearing Member Rate	Mnth51	Decrease		0.015		0.010
Clearing Member Rate	Mnth52	Decrease		0.015		0.010
Clearing Member Rate	Mnth53	Decrease		0.015		0.010
Clearing Member Rate	Mnth54	Decrease		0.015		0.010
Clearing Member Rate	Mnth55	Decrease		0.015		0.010
Clearing Member Rate	Mnth56	Decrease		0.015		0.010
Clearing Member Rate	Mnth57	Decrease		0.015		0.010
Clearing Member Rate	Mnth58	Decrease		0.015		0.010
Clearing Member Rate	Mnth59	Decrease		0.015		0.010
Clearing Member Rate	Mnth60	Decrease		0.015		0.010
Clearing Member Rate	Mnth61	Decrease		0.015		0.010
Clearing Member Rate	Mnth62	Decrease		0.015		0.010
Clearing Member Rate	Mnth63	Decrease		0.015		0.010
Clearing Member Rate	Mnth64	Decrease		0.015		0.010
Clearing Member Rate	Mnth65+	Decrease		0.015		0.010
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (BB, BE, BZ, BZL, BZS, BZT, IBS, OS, OSW) - volScan						
Clearing Member Rate	Mnth1	Decrease		0.080		0.060
Clearing Member Rate	Mnth4	Decrease		0.030		0.025
Clearing Member Rate	Mnth7	Decrease		0.025		0.020
Clearing Member Rate	Mnth8	Decrease		0.025		0.020
Clearing Member Rate	Mnth9	Decrease		0.025		0.015
Clearing Member Rate	Mnth10	Decrease		0.025		0.015
Clearing Member Rate	Mnth12	Decrease		0.015		0.010
Clearing Member Rate	Mnth13	Decrease		0.015		0.010
Clearing Member Rate	Mnth14	Decrease		0.015		0.010
Clearing Member Rate	Mnth15	Decrease		0.015		0.010
Clearing Member Rate	Mnth16	Decrease		0.015		0.010
Clearing Member Rate	Mnth17	Decrease		0.015		0.010
Clearing Member Rate	Mnth18	Decrease		0.015		0.010
Clearing Member Rate	Mnth19	Decrease		0.015		0.010
Clearing Member Rate	Mnth20	Decrease		0.015		0.010
Clearing Member Rate	Mnth21	Decrease		0.015		0.010
Clearing Member Rate	Mnth22	Decrease		0.015		0.010
Clearing Member Rate	Mnth23	Decrease		0.015		0.010
Clearing Member Rate	Mnth24	Decrease		0.015		0.010
Clearing Member Rate	Mnth25	Decrease		0.015		0.010
Clearing Member Rate	Mnth26	Decrease		0.015		0.010

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth27	Decrease		0.015		0.010
Clearing Member Rate	Mnth28	Decrease		0.015		0.010
Clearing Member Rate	Mnth29	Decrease		0.015		0.010
Clearing Member Rate	Mnth30	Decrease		0.015		0.010
Clearing Member Rate	Mnth31	Decrease		0.015		0.010
Clearing Member Rate	Mnth32	Decrease		0.015		0.010
Clearing Member Rate	Mnth33	Decrease		0.015		0.010
Clearing Member Rate	Mnth34	Decrease		0.015		0.010
Clearing Member Rate	Mnth35	Decrease		0.015		0.010
Clearing Member Rate	Mnth36	Decrease		0.015		0.010
Clearing Member Rate	Mnth37	Decrease		0.015		0.010
Clearing Member Rate	Mnth38	Decrease		0.015		0.010
Clearing Member Rate	Mnth39	Decrease		0.015		0.010
Clearing Member Rate	Mnth40	Decrease		0.015		0.010
Clearing Member Rate	Mnth41	Decrease		0.015		0.010
Clearing Member Rate	Mnth42	Decrease		0.015		0.010
Clearing Member Rate	Mnth43	Decrease		0.015		0.010
Clearing Member Rate	Mnth44	Decrease		0.015		0.010
Clearing Member Rate	Mnth45	Decrease		0.015		0.010
Clearing Member Rate	Mnth46	Decrease		0.015		0.010
Clearing Member Rate	Mnth47	Decrease		0.015		0.010
Clearing Member Rate	Mnth48	Decrease		0.015		0.010
Clearing Member Rate	Mnth49	Decrease		0.015		0.010
Clearing Member Rate	Mnth50	Decrease		0.015		0.010
Clearing Member Rate	Mnth51	Decrease		0.015		0.010
Clearing Member Rate	Mnth52	Decrease		0.015		0.010
Clearing Member Rate	Mnth53	Decrease		0.015		0.010
Clearing Member Rate	Mnth54	Decrease		0.015		0.010
Clearing Member Rate	Mnth55	Decrease		0.015		0.010
Clearing Member Rate	Mnth56	Decrease		0.015		0.010
Clearing Member Rate	Mnth57	Decrease		0.015		0.010
Clearing Member Rate	Mnth58	Decrease		0.015		0.010
Clearing Member Rate	Mnth59	Decrease		0.015		0.010
Clearing Member Rate	Mnth60	Decrease		0.015		0.010
Clearing Member Rate	Mnth61	Decrease		0.015		0.010
Clearing Member Rate	Mnth62	Decrease		0.015		0.010
Clearing Member Rate	Mnth63	Decrease		0.015		0.010
Clearing Member Rate	Mnth64	Decrease		0.015		0.010
Clearing Member Rate	Mnth65+	Decrease		0.015		0.010
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (BB, BBT, MBZ, ODB, SBB) - volScan						
Clearing Member Rate	Mnth1	Decrease		0.080		0.060
Clearing Member Rate	Mnth4	Decrease		0.030		0.025

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth7	Decrease		0.025		0.020
Clearing Member Rate	Mnth8	Decrease		0.025		0.020
Clearing Member Rate	Mnth9	Decrease		0.025		0.015
Clearing Member Rate	Mnth10	Decrease		0.025		0.015
Clearing Member Rate	Mnth12	Decrease		0.015		0.010
Clearing Member Rate	Mnth13	Decrease		0.015		0.010
Clearing Member Rate	Mnth14	Decrease		0.015		0.010
Clearing Member Rate	Mnth15	Decrease		0.015		0.010
Clearing Member Rate	Mnth16	Decrease		0.015		0.010
Clearing Member Rate	Mnth17	Decrease		0.015		0.010
Clearing Member Rate	Mnth18	Decrease		0.015		0.010
Clearing Member Rate	Mnth19	Decrease		0.015		0.010
Clearing Member Rate	Mnth20	Decrease		0.015		0.010
Clearing Member Rate	Mnth21	Decrease		0.015		0.010
Clearing Member Rate	Mnth22	Decrease		0.015		0.010
Clearing Member Rate	Mnth23	Decrease		0.015		0.010
Clearing Member Rate	Mnth24	Decrease		0.015		0.010
Clearing Member Rate	Mnth25	Decrease		0.015		0.010
Clearing Member Rate	Mnth26	Decrease		0.015		0.010
Clearing Member Rate	Mnth27	Decrease		0.015		0.010
Clearing Member Rate	Mnth28	Decrease		0.015		0.010
Clearing Member Rate	Mnth29	Decrease		0.015		0.010
Clearing Member Rate	Mnth30	Decrease		0.015		0.010
Clearing Member Rate	Mnth31	Decrease		0.015		0.010
Clearing Member Rate	Mnth32	Decrease		0.015		0.010
Clearing Member Rate	Mnth33	Decrease		0.015		0.010
Clearing Member Rate	Mnth34	Decrease		0.015		0.010
Clearing Member Rate	Mnth35	Decrease		0.015		0.010
Clearing Member Rate	Mnth36	Decrease		0.015		0.010
Clearing Member Rate	Mnth37	Decrease		0.015		0.010
Clearing Member Rate	Mnth38	Decrease		0.015		0.010
Clearing Member Rate	Mnth39	Decrease		0.015		0.010
Clearing Member Rate	Mnth40	Decrease		0.015		0.010
Clearing Member Rate	Mnth41	Decrease		0.015		0.010
Clearing Member Rate	Mnth42	Decrease		0.015		0.010
Clearing Member Rate	Mnth43	Decrease		0.015		0.010
Clearing Member Rate	Mnth44	Decrease		0.015		0.010
Clearing Member Rate	Mnth45	Decrease		0.015		0.010
Clearing Member Rate	Mnth46	Decrease		0.015		0.010
Clearing Member Rate	Mnth47	Decrease		0.015		0.010
Clearing Member Rate	Mnth48	Decrease		0.015		0.010
Clearing Member Rate	Mnth49	Decrease		0.015		0.010
Clearing Member Rate	Mnth50	Decrease		0.015		0.010

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth51	Decrease		0.015		0.010
Clearing Member Rate	Mnth52	Decrease		0.015		0.010
Clearing Member Rate	Mnth53	Decrease		0.015		0.010
Clearing Member Rate	Mnth54	Decrease		0.015		0.010
Clearing Member Rate	Mnth55	Decrease		0.015		0.010
Clearing Member Rate	Mnth56	Decrease		0.015		0.010
Clearing Member Rate	Mnth57	Decrease		0.015		0.010
Clearing Member Rate	Mnth58	Decrease		0.015		0.010
Clearing Member Rate	Mnth59	Decrease		0.015		0.010
Clearing Member Rate	Mnth60	Decrease		0.015		0.010
Clearing Member Rate	Mnth61	Decrease		0.015		0.010
Clearing Member Rate	Mnth62	Decrease		0.015		0.010
Clearing Member Rate	Mnth63	Decrease		0.015		0.010
Clearing Member Rate	Mnth64	Decrease		0.015		0.010
Clearing Member Rate	Mnth65+	Decrease		0.015		0.010
CRUDE OIL FINANCIAL FUTURES (MCL, QM, WS) - volScan						
Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.030		0.025
Clearing Member Rate	Mnth5	Decrease		0.025		0.020
Clearing Member Rate	Mnth6	Decrease		0.025		0.020
Clearing Member Rate	Mnth7	Decrease		0.025		0.015
Clearing Member Rate	Mnth8	Decrease		0.025		0.015
Clearing Member Rate	Mnth9	Decrease		0.025		0.013
Clearing Member Rate	Mnth10	Decrease		0.025		0.013
Clearing Member Rate	Mnth11	Decrease		0.020		0.010
Clearing Member Rate	Mnth12	Decrease		0.020		0.010
Clearing Member Rate	Mnth13	Decrease		0.020		0.010
Clearing Member Rate	Mnth14	Decrease		0.020		0.010
Clearing Member Rate	Mnth15	Decrease		0.020		0.010
Clearing Member Rate	Mnth16	Decrease		0.020		0.010
Clearing Member Rate	Mnth17	Decrease		0.020		0.010
Clearing Member Rate	Mnth18	Decrease		0.020		0.010
Clearing Member Rate	Mnth19	Decrease		0.015		0.010
Clearing Member Rate	Mnth20	Decrease		0.015		0.010
Clearing Member Rate	Mnth21	Decrease		0.015		0.010
Clearing Member Rate	Mnth22	Decrease		0.015		0.010
Clearing Member Rate	Mnth23	Decrease		0.015		0.010
Clearing Member Rate	Mnth24	Decrease		0.015		0.010
Clearing Member Rate	Mnth25	Decrease		0.015		0.010
Clearing Member Rate	Mnth26	Decrease		0.015		0.010
Clearing Member Rate	Mnth27	Decrease		0.015		0.010
Clearing Member Rate	Mnth28	Decrease		0.015		0.010

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth29	Decrease		0.015		0.010
Clearing Member Rate	Mnth30	Decrease		0.015		0.010
Clearing Member Rate	Mnth31	Decrease		0.015		0.010
Clearing Member Rate	Mnth32	Decrease		0.015		0.010
Clearing Member Rate	Mnth33	Decrease		0.015		0.010
Clearing Member Rate	Mnth34	Decrease		0.015		0.010
Clearing Member Rate	Mnth35	Decrease		0.015		0.010
Clearing Member Rate	Mnth36	Decrease		0.015		0.010
Clearing Member Rate	Mnth37	Decrease		0.015		0.010
Clearing Member Rate	Mnth38	Decrease		0.015		0.010
Clearing Member Rate	Mnth39	Decrease		0.015		0.010
Clearing Member Rate	Mnth40	Decrease		0.015		0.010
Clearing Member Rate	Mnth41	Decrease		0.015		0.010
Clearing Member Rate	Mnth42	Decrease		0.015		0.010
Clearing Member Rate	Mnth43	Decrease		0.015		0.010
Clearing Member Rate	Mnth44	Decrease		0.015		0.010
Clearing Member Rate	Mnth45	Decrease		0.015		0.010
Clearing Member Rate	Mnth46	Decrease		0.015		0.010
Clearing Member Rate	Mnth47	Decrease		0.015		0.010
Clearing Member Rate	Mnth48	Decrease		0.015		0.010
Clearing Member Rate	Mnth49	Decrease		0.015		0.010
Clearing Member Rate	Mnth50	Decrease		0.015		0.010
Clearing Member Rate	Mnth51	Decrease		0.015		0.010
Clearing Member Rate	Mnth52	Decrease		0.015		0.010
Clearing Member Rate	Mnth53	Decrease		0.015		0.010
Clearing Member Rate	Mnth54	Decrease		0.015		0.010
Clearing Member Rate	Mnth55	Decrease		0.015		0.010
Clearing Member Rate	Mnth56	Decrease		0.015		0.010
Clearing Member Rate	Mnth57	Decrease		0.015		0.010
Clearing Member Rate	Mnth58	Decrease		0.015		0.010
Clearing Member Rate	Mnth59	Decrease		0.015		0.010
Clearing Member Rate	Mnth60	Decrease		0.015		0.010
Clearing Member Rate	Mnth61	Decrease		0.015		0.010
Clearing Member Rate	Mnth62	Decrease		0.015		0.010
Clearing Member Rate	Mnth63	Decrease		0.015		0.010
Clearing Member Rate	Mnth64	Decrease		0.015		0.010
Clearing Member Rate	Mnth65+	Decrease		0.015		0.010
CRUDE OIL LAST DAY FINANCIAL FUTURES (26, S26) - volScan						
Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.030		0.025
Clearing Member Rate	Mnth5	Decrease		0.025		0.020
Clearing Member Rate	Mnth6	Decrease		0.025		0.020

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth7	Decrease		0.025		0.015
Clearing Member Rate	Mnth8	Decrease		0.025		0.015
Clearing Member Rate	Mnth9	Decrease		0.025		0.013
Clearing Member Rate	Mnth10	Decrease		0.025		0.013
Clearing Member Rate	Mnth11	Decrease		0.020		0.010
Clearing Member Rate	Mnth12	Decrease		0.020		0.010
Clearing Member Rate	Mnth13	Decrease		0.020		0.010
Clearing Member Rate	Mnth14	Decrease		0.020		0.010
Clearing Member Rate	Mnth15	Decrease		0.020		0.010
Clearing Member Rate	Mnth16	Decrease		0.020		0.010
Clearing Member Rate	Mnth17	Decrease		0.020		0.010
Clearing Member Rate	Mnth18	Decrease		0.020		0.010
Clearing Member Rate	Mnth19	Decrease		0.015		0.010
Clearing Member Rate	Mnth20	Decrease		0.015		0.010
Clearing Member Rate	Mnth21	Decrease		0.015		0.010
Clearing Member Rate	Mnth22	Decrease		0.015		0.010
Clearing Member Rate	Mnth23	Decrease		0.015		0.010
Clearing Member Rate	Mnth24	Decrease		0.015		0.010
Clearing Member Rate	Mnth25	Decrease		0.015		0.010
Clearing Member Rate	Mnth26	Decrease		0.015		0.010
Clearing Member Rate	Mnth27	Decrease		0.015		0.010
Clearing Member Rate	Mnth28	Decrease		0.015		0.010
Clearing Member Rate	Mnth29	Decrease		0.015		0.010
Clearing Member Rate	Mnth30	Decrease		0.015		0.010
Clearing Member Rate	Mnth31	Decrease		0.015		0.010
Clearing Member Rate	Mnth32	Decrease		0.015		0.010
Clearing Member Rate	Mnth33	Decrease		0.015		0.010
Clearing Member Rate	Mnth34	Decrease		0.015		0.010
Clearing Member Rate	Mnth35	Decrease		0.015		0.010
Clearing Member Rate	Mnth36	Decrease		0.015		0.010
Clearing Member Rate	Mnth37	Decrease		0.015		0.010
Clearing Member Rate	Mnth38	Decrease		0.015		0.010
Clearing Member Rate	Mnth39	Decrease		0.015		0.010
Clearing Member Rate	Mnth40	Decrease		0.015		0.010
Clearing Member Rate	Mnth41	Decrease		0.015		0.010
Clearing Member Rate	Mnth42	Decrease		0.015		0.010
Clearing Member Rate	Mnth43	Decrease		0.015		0.010
Clearing Member Rate	Mnth44	Decrease		0.015		0.010
Clearing Member Rate	Mnth45	Decrease		0.015		0.010
Clearing Member Rate	Mnth46	Decrease		0.015		0.010
Clearing Member Rate	Mnth47	Decrease		0.015		0.010
Clearing Member Rate	Mnth48	Decrease		0.015		0.010
Clearing Member Rate	Mnth49	Decrease		0.015		0.010

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth50	Decrease		0.015		0.010
Clearing Member Rate	Mnth51	Decrease		0.015		0.010
Clearing Member Rate	Mnth52	Decrease		0.015		0.010
Clearing Member Rate	Mnth53	Decrease		0.015		0.010
Clearing Member Rate	Mnth54	Decrease		0.015		0.010
Clearing Member Rate	Mnth55	Decrease		0.015		0.010
Clearing Member Rate	Mnth56	Decrease		0.015		0.010
Clearing Member Rate	Mnth57	Decrease		0.015		0.010
Clearing Member Rate	Mnth58	Decrease		0.015		0.010
Clearing Member Rate	Mnth59	Decrease		0.015		0.010
Clearing Member Rate	Mnth60	Decrease		0.015		0.010
Clearing Member Rate	Mnth61	Decrease		0.015		0.010
Clearing Member Rate	Mnth62	Decrease		0.015		0.010
Clearing Member Rate	Mnth63	Decrease		0.015		0.010
Clearing Member Rate	Mnth64	Decrease		0.015		0.010
Clearing Member Rate	Mnth65+	Decrease		0.015		0.010
LIGHT SWEET CRUDE OIL FUTURES (C01, C02, C03, C04, C05, C06, C07, C08, C09, C10, C11, C12, C13, C14, C15, C16, C17, C18, C19, C20, C21, C22, C23, C24, C25, C26, C27, C28, C29, C30, C31, CD, CL, CLL, CLS, CLT, LC, LO, LOW, XC, XCT) - volScan						
Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.030		0.025
Clearing Member Rate	Mnth5	Decrease		0.025		0.020
Clearing Member Rate	Mnth6	Decrease		0.025		0.020
Clearing Member Rate	Mnth7	Decrease		0.025		0.015
Clearing Member Rate	Mnth8	Decrease		0.025		0.015
Clearing Member Rate	Mnth9	Decrease		0.025		0.013
Clearing Member Rate	Mnth10	Decrease		0.025		0.013
Clearing Member Rate	Mnth11	Decrease		0.020		0.010
Clearing Member Rate	Mnth12	Decrease		0.020		0.010
Clearing Member Rate	Mnth13	Decrease		0.020		0.010
Clearing Member Rate	Mnth14	Decrease		0.020		0.010
Clearing Member Rate	Mnth15	Decrease		0.020		0.010
Clearing Member Rate	Mnth16	Decrease		0.020		0.010
Clearing Member Rate	Mnth17	Decrease		0.020		0.010
Clearing Member Rate	Mnth18	Decrease		0.020		0.010
Clearing Member Rate	Mnth19	Decrease		0.015		0.010
Clearing Member Rate	Mnth20	Decrease		0.015		0.010
Clearing Member Rate	Mnth21	Decrease		0.015		0.010
Clearing Member Rate	Mnth22	Decrease		0.015		0.010
Clearing Member Rate	Mnth23	Decrease		0.015		0.010
Clearing Member Rate	Mnth24	Decrease		0.015		0.010
Clearing Member Rate	Mnth25	Decrease		0.015		0.010
Clearing Member Rate	Mnth26	Decrease		0.015		0.010

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth27	Decrease		0.015		0.010
Clearing Member Rate	Mnth28	Decrease		0.015		0.010
Clearing Member Rate	Mnth29	Decrease		0.015		0.010
Clearing Member Rate	Mnth30	Decrease		0.015		0.010
Clearing Member Rate	Mnth31	Decrease		0.015		0.010
Clearing Member Rate	Mnth32	Decrease		0.015		0.010
Clearing Member Rate	Mnth33	Decrease		0.015		0.010
Clearing Member Rate	Mnth34	Decrease		0.015		0.010
Clearing Member Rate	Mnth35	Decrease		0.015		0.010
Clearing Member Rate	Mnth36	Decrease		0.015		0.010
Clearing Member Rate	Mnth37	Decrease		0.015		0.010
Clearing Member Rate	Mnth38	Decrease		0.015		0.010
Clearing Member Rate	Mnth39	Decrease		0.015		0.010
Clearing Member Rate	Mnth40	Decrease		0.015		0.010
Clearing Member Rate	Mnth41	Decrease		0.015		0.010
Clearing Member Rate	Mnth42	Decrease		0.015		0.010
Clearing Member Rate	Mnth43	Decrease		0.015		0.010
Clearing Member Rate	Mnth44	Decrease		0.015		0.010
Clearing Member Rate	Mnth45	Decrease		0.015		0.010
Clearing Member Rate	Mnth46	Decrease		0.015		0.010
Clearing Member Rate	Mnth47	Decrease		0.015		0.010
Clearing Member Rate	Mnth48	Decrease		0.015		0.010
Clearing Member Rate	Mnth49	Decrease		0.015		0.010
Clearing Member Rate	Mnth50	Decrease		0.015		0.010
Clearing Member Rate	Mnth51	Decrease		0.015		0.010
Clearing Member Rate	Mnth52	Decrease		0.015		0.010
Clearing Member Rate	Mnth53	Decrease		0.015		0.010
Clearing Member Rate	Mnth54	Decrease		0.015		0.010
Clearing Member Rate	Mnth55	Decrease		0.015		0.010
Clearing Member Rate	Mnth56	Decrease		0.015		0.010
Clearing Member Rate	Mnth57	Decrease		0.015		0.010
Clearing Member Rate	Mnth58	Decrease		0.015		0.010
Clearing Member Rate	Mnth59	Decrease		0.015		0.010
Clearing Member Rate	Mnth60	Decrease		0.015		0.010
Clearing Member Rate	Mnth61	Decrease		0.015		0.010
Clearing Member Rate	Mnth62	Decrease		0.015		0.010
Clearing Member Rate	Mnth63	Decrease		0.015		0.010
Clearing Member Rate	Mnth64	Decrease		0.015		0.010
Clearing Member Rate	Mnth65+	Decrease		0.015		0.010
WTI CALENDAR SWAP FUTURES (AO, CS) - volScan						
Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.030		0.025

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth5	Decrease		0.025		0.020
Clearing Member Rate	Mnth6	Decrease		0.025		0.020
Clearing Member Rate	Mnth7	Decrease		0.025		0.015
Clearing Member Rate	Mnth8	Decrease		0.025		0.015
Clearing Member Rate	Mnth9	Decrease		0.025		0.013
Clearing Member Rate	Mnth10	Decrease		0.025		0.013
Clearing Member Rate	Mnth11	Decrease		0.020		0.010
Clearing Member Rate	Mnth12	Decrease		0.020		0.010
Clearing Member Rate	Mnth13	Decrease		0.020		0.010
Clearing Member Rate	Mnth14	Decrease		0.020		0.010
Clearing Member Rate	Mnth15	Decrease		0.020		0.010
Clearing Member Rate	Mnth16	Decrease		0.020		0.010
Clearing Member Rate	Mnth17	Decrease		0.020		0.010
Clearing Member Rate	Mnth18	Decrease		0.020		0.010
Clearing Member Rate	Mnth19	Decrease		0.015		0.010
Clearing Member Rate	Mnth20	Decrease		0.015		0.010
Clearing Member Rate	Mnth21	Decrease		0.015		0.010
Clearing Member Rate	Mnth22	Decrease		0.015		0.010
Clearing Member Rate	Mnth23	Decrease		0.015		0.010
Clearing Member Rate	Mnth24	Decrease		0.015		0.010
Clearing Member Rate	Mnth25	Decrease		0.015		0.010
Clearing Member Rate	Mnth26	Decrease		0.015		0.010
Clearing Member Rate	Mnth27	Decrease		0.015		0.010
Clearing Member Rate	Mnth28	Decrease		0.015		0.010
Clearing Member Rate	Mnth29	Decrease		0.015		0.010
Clearing Member Rate	Mnth30	Decrease		0.015		0.010
Clearing Member Rate	Mnth31	Decrease		0.015		0.010
Clearing Member Rate	Mnth32	Decrease		0.015		0.010
Clearing Member Rate	Mnth33	Decrease		0.015		0.010
Clearing Member Rate	Mnth34	Decrease		0.015		0.010
Clearing Member Rate	Mnth35	Decrease		0.015		0.010
Clearing Member Rate	Mnth36	Decrease		0.015		0.010
Clearing Member Rate	Mnth37	Decrease		0.015		0.010
Clearing Member Rate	Mnth38	Decrease		0.015		0.010
Clearing Member Rate	Mnth39	Decrease		0.015		0.010
Clearing Member Rate	Mnth40	Decrease		0.015		0.010
Clearing Member Rate	Mnth41	Decrease		0.015		0.010
Clearing Member Rate	Mnth42	Decrease		0.015		0.010
Clearing Member Rate	Mnth43	Decrease		0.015		0.010
Clearing Member Rate	Mnth44	Decrease		0.015		0.010
Clearing Member Rate	Mnth45	Decrease		0.015		0.010
Clearing Member Rate	Mnth46	Decrease		0.015		0.010
Clearing Member Rate	Mnth47	Decrease		0.015		0.010

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth48	Decrease		0.015		0.010
Clearing Member Rate	Mnth49	Decrease		0.015		0.010
Clearing Member Rate	Mnth50	Decrease		0.015		0.010
Clearing Member Rate	Mnth51	Decrease		0.015		0.010
Clearing Member Rate	Mnth52	Decrease		0.015		0.010
Clearing Member Rate	Mnth53	Decrease		0.015		0.010
Clearing Member Rate	Mnth54	Decrease		0.015		0.010
Clearing Member Rate	Mnth55	Decrease		0.015		0.010
Clearing Member Rate	Mnth56	Decrease		0.015		0.010
Clearing Member Rate	Mnth57	Decrease		0.015		0.010
Clearing Member Rate	Mnth58	Decrease		0.015		0.010
Clearing Member Rate	Mnth59	Decrease		0.015		0.010
Clearing Member Rate	Mnth60	Decrease		0.015		0.010
Clearing Member Rate	Mnth61	Decrease		0.015		0.010
Clearing Member Rate	Mnth62	Decrease		0.015		0.010
Clearing Member Rate	Mnth63	Decrease		0.015		0.010
Clearing Member Rate	Mnth64	Decrease		0.015		0.010
Clearing Member Rate	Mnth65+	Decrease		0.015		0.010

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
ELECTRICITY - Volatility Scan (volScan) Rate						
ISO NEW ENGLAND NORTH EAST MASSACHUSETTS ZONE 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (P8) - volScan						
Clearing Member Rate	Mnths 12+	New				0.025
ISO NEW ENGLAND RHODE ISLAND ZONE 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (U5) - volScan						
Clearing Member Rate	Mnths 12+	New				0.025
ISO NEW ENGLAND RHODE ISLAND ZONE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (U4) - volScan						
Clearing Member Rate	Mnths 12+	New				0.025
ISO NEW ENGLAND WEST CENTRAL MASSACHUSETTS ZONE 5 MW OFF-PEAK CALENDAR-MONTH DAY AHEAD LMP SWAP FUTURES (L9) - volScan						
Clearing Member Rate	Mnths 12+	New				0.025
PJM COMBO ON CALENDAR STRIP (28, 60) - volScan						
Clearing Member Rate		Decrease		0.060		0.045
PJM PEAK CALENDAR-MONTH LMP SWAP FUTURES (JM, JO, PML) - volScan						
Clearing Member Rate	Mnths 4-11	Decrease		0.060		0.050
Clearing Member Rate	Mnths 12-23	Decrease		0.040		0.030
Clearing Member Rate	Mnths 24+	Decrease		0.030		0.020
Clearing Member Rate	Mnth 3	Decrease		0.100		0.080
PJM WESTERN HUB PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (J4) - volScan						
Clearing Member Rate	Mnths 12+	New				0.025
PJM WESTERN HUB PEAK CALENDAR-MONTH REAL-TIME LMP SWAP FUTURES (4S, L1) - volScan						
Clearing Member Rate	Mnths 12	New				0.025

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
METALS - Volatility Scan (volScan) Rate						
ALUMINUM MW US TRANSACTION PREMIUM PLATTS (25MT) SWAP FUTURES (AUP) - volScan						
Clearing Member Rate		Decrease		0.080		0.060
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) - volScan						
Clearing Member Rate	Mths 1-4	Decrease		0.050		0.040
Clearing Member Rate	Mths 5-6	Decrease		0.040		0.030
Clearing Member Rate	Mths 7-12	Decrease		0.030		0.020
Clearing Member Rate	Mths 13-16	Decrease		0.020		0.015
Clearing Member Rate	Mths 17+	Decrease		0.020		0.010
IRON ORE FUTURES (ICT, TIO) - volScan						
Clearing Member Rate	Mths 5+	Decrease		0.040		0.030
IRON ORE(PLATTS) SWAP FUTURE (ICP, PIO) - volScan						
Clearing Member Rate		Decrease		0.060		0.050
PALLADIUM FUTURES (LQ, PA, PAO, QT) - volScan						
Clearing Member Rate	Mnth 2+	Decrease		0.060		0.045
PLATINUM FUTURES (PL, PO, PQ, QR) - volScan						
Clearing Member Rate	Mths 1	Decrease		0.080		0.070
Clearing Member Rate	Mths 2+	Decrease		0.060		0.040
SILVER FUTURES (6Q, QI, SI, SIL, SIT, SO, SOW) - volScan						
Clearing Member Rate	Mnths 1-4	Decrease		0.090		0.080
Clearing Member Rate	Mnths 5-6	Decrease		0.060		0.050
Clearing Member Rate	Mnths 7-12	Decrease		0.050		0.040
Clearing Member Rate	Mnths 13+	Decrease		0.040		0.030
U.S. MIDWEST DOMESTIC HOT-ROLLED COIL STEEL INDEX FUTURES (HR, HRO) - volScan						
Clearing Member Rate		Decrease		0.050		0.040

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
NATURAL GAS - Volatility Scan (volScan) Rate						
ALGONQUIN CITY-GATES NATURAL GAS BASIS SWAP (PLATTS IFERC) FUTURES (B4) - volScan						
Clearing Member Rate	Mnth 1	Increase		0.025%		25.000%
Clearing Member Rate	Mnth 2	Increase		0.025%		25.000%
Clearing Member Rate	Winter 2014/2015	Increase		0.025%		25.000%
Clearing Member Rate	Summer 2015	Increase		0.025%		15.000%
Clearing Member Rate	Nov 2015+	Increase		0.025%		15.000%
HENRY HUB NATURAL GAS FUTURES (HHQ, KD, LN, LNW, MNG, NG, NGT, ON, ONW, U01, U02, U03, U04, U05, U06, U07, U08, U09, U10, U11, U12, U13, U14, U15, U16, U17, U18, U19, U20, U21, U22, U23, U24, U25, U26, U27, U28, U29, U30, U31) - volScan						
Clearing Member Rate	Winter 2014/2015	Decrease		0.045		0.040
Clearing Member Rate	Summer 2015	Decrease		0.025		0.020
Clearing Member Rate	Winter 2015/2016	Decrease		0.020		0.015
Clearing Member Rate	APR 2016 - MAR	Decrease		0.020		0.015
Clearing Member Rate	APR 2017 - MAR	Decrease		0.015		0.013
Clearing Member Rate	APR 2019 - MAR	Decrease		0.015		0.010
Clearing Member Rate	APR 2021+	Decrease		0.015		0.010
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (E7, HH, HP, NP, QG) - volScan						
Clearing Member Rate	Summer 2015	Decrease		0.025		0.020
Clearing Member Rate	Winter 2015-2016	Decrease		0.020		0.015
Clearing Member Rate	APR 2016 - MAR	Decrease		0.020		0.015
Clearing Member Rate	APR 2017 - MAR	Decrease		0.015		0.013
Clearing Member Rate	APR 2019 - MAR	Decrease		0.015		0.010
Clearing Member Rate	APR 2021+	Decrease		0.015		0.010
Clearing Member Rate	Winter 2014/2015	Decrease		0.045		0.040
NORTHERN ROCKIES PIPE SWAP (XR, ZR) - volScan						
Clearing Member Rate	Mnth 1-1	New				0.110
Clearing Member Rate	Mnth 2-2	New				0.060
Clearing Member Rate	Mnths 3+	New				0.040
NYMEX NATURAL GAS (H.HUB LTD) FUT (E7, HH, HHT, NN, NNT) - volScan						
Clearing Member Rate	Winter 2014/2015	Decrease		0.045		0.040
Clearing Member Rate	Summer 2015	Decrease		0.025		0.020
Clearing Member Rate	Winter 2015/2016	Decrease		0.020		0.015
Clearing Member Rate	APR 2016 - MAR	Decrease		0.020		0.015
Clearing Member Rate	APR 2017 - MAR	Decrease		0.015		0.013
Clearing Member Rate	APR 2019 - MAR	Decrease		0.015		0.010
Clearing Member Rate	APR 2021+	Decrease		0.015		0.010
PG&E CITYGATE NATURAL GAS (PLATTS IFERC) FIXED PRICE FUTURES (CW, XQ) - volScan						
Clearing Member Rate	Mnth 1-1	New				0.080
Clearing Member Rate	Mnth 2-2	New				0.050
Clearing Member Rate	Mnths 3+	New				0.030

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
SAN JUAN PIPE SWAP (PJ, XX) - volScan						
Clearing Member Rate	Mnth 1-1	Decrease		0.130		0.110
Clearing Member Rate	Mnth 2-2	New				0.070
Clearing Member Rate	Mnths 3+	New				0.040
SOCAL PIPE SWAP (XN, ZN) - volScan						
Clearing Member Rate	Mnths 3-6	Decrease		0.060		0.050
Clearing Member Rate	Mnths 7-12	Decrease		0.040		0.030
Clearing Member Rate	Mnths 13+	Decrease		0.040		0.020
TEXAS EASTERN ZONE M-3 BASIS SWAP (PLATTS IFERC) FUTURES (5N, NX) - volScan						
Clearing Member Rate	Summer 2015	Decrease		25.000%		15.000%
Clearing Member Rate	Nov 2015+	Decrease		25.000%		15.000%
TRANSCO ZONE 6 BASIS SWAP (PLATTS IFERC) FUTURES (NZ) - volScan						
Clearing Member Rate	Mnth 1	Increase		0.035%		25.000%
Clearing Member Rate	Mnth 2	Increase		0.035%		25.000%
Clearing Member Rate	Winter 2014/2015	Increase		0.035%		25.000%
Clearing Member Rate	Summer 2015	Increase		0.035%		15.000%
Clearing Member Rate	Nov 2015+	Increase		0.035%		15.000%
NGL/PETROCHEMICALS - Volatility Scan (volScan) Rate						
MONT BELVIEU ETHANE 5 DECIMALS (OPIS) SWAP FUTURES (4I, 4J, C0, F1, W8) - volScan						
Clearing Member Rate	Mnths 4+	Decrease		0.080		0.050
MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (4H, 4K, 81, B0, G1, PT) - volScan						
Clearing Member Rate	Mth 1	Decrease		0.090		0.070
Clearing Member Rate	Mth 2-3	Decrease		0.060		0.040
Clearing Member Rate	Mth 4+	Decrease		0.060		0.030
PETROLEUM CRACKS AND SPREADS - Volatility Scan (volScan) Rate						
EUROPEAN GASOIL CRACK SPREAD SWAP FUTURES (3U, GOC, GZ) - volScan						
Clearing Member Rate	Mnths 2-6	Decrease		25.000%		20.000%
Clearing Member Rate	Mnths 7+	Decrease		25.000%		15.000%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
REFINED PRODUCTS - Volatility Scan (volScan) Rate						
EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (0D, Q6, UV) - volScan						
Clearing Member Rate	Mnths 11+	Decrease		0.030		0.020
EUROPEAN GASOIL (ICE) SWAP FUTURES (F7, GX, QA) - volScan						
Clearing Member Rate	Mth 1	Decrease		0.070		0.060
Clearing Member Rate	Mnths 2-6	Decrease		0.040		0.030
Clearing Member Rate	Mnths 12+	Decrease		0.020		0.010
EUROPEAN GASOIL BULLET SWAP FUTURES (7F, 7FT, BG, F8) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.070		0.060
Clearing Member Rate	Mnths 2-6	Decrease		0.040		0.030
Clearing Member Rate	Mnths 12+	Decrease		0.020		0.010
GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (GE, GVR) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.070		0.060
Clearing Member Rate	Mnths 2-6	Decrease		0.050		0.040
Clearing Member Rate	Mnths 7+	Decrease		0.040		0.030
HEATING OIL CALENDAR SWAP FUTURES (AT, MP, QH) - volScan						
Clearing Member Rate	Mnth2	Decrease		0.040		0.030
Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.030		0.020
Clearing Member Rate	Mnth5	Decrease		0.030		0.020
Clearing Member Rate	Mnth6	Decrease		0.030		0.015
Clearing Member Rate	Mnth7	Decrease		0.030		0.015
Clearing Member Rate	Mnth8	Decrease		0.020		0.015
Clearing Member Rate	Mnth9	Decrease		0.020		0.015
Clearing Member Rate	Mnth10	Decrease		0.020		0.015
Clearing Member Rate	Mnth11	Decrease		0.020		0.015
Clearing Member Rate	Mnth12	Decrease		0.020		0.015
Clearing Member Rate	Mnth13	Decrease		0.020		0.015
Clearing Member Rate	Mnth14	Decrease		0.020		0.015
Clearing Member Rate	Mnth15	Decrease		0.020		0.015
Clearing Member Rate	Mnth16	Decrease		0.020		0.015
Clearing Member Rate	Mnth17	Decrease		0.020		0.015
Clearing Member Rate	Mnth18	Decrease		0.020		0.015
Clearing Member Rate	Mnth19	Decrease		0.020		0.015
Clearing Member Rate	Mnth20	Decrease		0.020		0.015
Clearing Member Rate	Mnth21	Decrease		0.020		0.015
Clearing Member Rate	Mnth22	Decrease		0.020		0.015
Clearing Member Rate	Mnth23	Decrease		0.020		0.015
Clearing Member Rate	Mnth24	Decrease		0.020		0.015
Clearing Member Rate	Mnth25	Decrease		0.020		0.015
Clearing Member Rate	Mnth26	Decrease		0.020		0.015

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth27	Decrease		0.020		0.015
Clearing Member Rate	Mnth28	Decrease		0.020		0.015
Clearing Member Rate	Mnth29	Decrease		0.020		0.015
Clearing Member Rate	Mnth30	Decrease		0.020		0.015
Clearing Member Rate	Mnth31	Decrease		0.020		0.015
Clearing Member Rate	Mnth32	Decrease		0.020		0.015
Clearing Member Rate	Mnth33	Decrease		0.020		0.015
Clearing Member Rate	Mnth34	Decrease		0.020		0.015
Clearing Member Rate	Mnth35	Decrease		0.020		0.015
Clearing Member Rate	Mnth36	Decrease		0.020		0.015
Clearing Member Rate	Mnth37+	Decrease		0.020		0.015
HEATING OIL FINANCIAL FUTURES (BH, QH) - volScan						
Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.030		0.020
Clearing Member Rate	Mnth5	Decrease		0.030		0.020
Clearing Member Rate	Mnth6	Decrease		0.030		0.015
Clearing Member Rate	Mnth7	Decrease		0.030		0.015
Clearing Member Rate	Mnth8	Decrease		0.020		0.015
Clearing Member Rate	Mnth9	Decrease		0.020		0.015
Clearing Member Rate	Mnth10	Decrease		0.020		0.015
Clearing Member Rate	Mnth11	Decrease		0.020		0.015
Clearing Member Rate	Mnth12	Decrease		0.020		0.015
Clearing Member Rate	Mnth13	Decrease		0.020		0.015
Clearing Member Rate	Mnth14	Decrease		0.020		0.015
Clearing Member Rate	Mnth15	Decrease		0.020		0.015
Clearing Member Rate	Mnth16	Decrease		0.020		0.015
Clearing Member Rate	Mnth17	Decrease		0.020		0.015
Clearing Member Rate	Mnth18	Decrease		0.020		0.015
Clearing Member Rate	Mnth19	Decrease		0.020		0.015
Clearing Member Rate	Mnth20	Decrease		0.020		0.015
Clearing Member Rate	Mnth21	Decrease		0.020		0.015
Clearing Member Rate	Mnth22	Decrease		0.020		0.015
Clearing Member Rate	Mnth23	Decrease		0.020		0.015
Clearing Member Rate	Mnth24	Decrease		0.020		0.015
Clearing Member Rate	Mnth25	Decrease		0.020		0.015
Clearing Member Rate	Mnth26	Decrease		0.020		0.015
Clearing Member Rate	Mnth27	Decrease		0.020		0.015
Clearing Member Rate	Mnth28	Decrease		0.020		0.015
Clearing Member Rate	Mnth29	Decrease		0.020		0.015
Clearing Member Rate	Mnth30	Decrease		0.020		0.015
Clearing Member Rate	Mnth31	Decrease		0.020		0.015
Clearing Member Rate	Mnth32	Decrease		0.020		0.015

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth33	Decrease		0.020		0.015
Clearing Member Rate	Mnth34	Decrease		0.020		0.015
Clearing Member Rate	Mnth35	Decrease		0.020		0.015
Clearing Member Rate	Mnth36	Decrease		0.020		0.015
Clearing Member Rate	Mnth37+	Decrease		0.020		0.015
Clearing Member Rate	Mnth2	Decrease		0.040		0.030
HEATING OIL LAST DAY FINANCIAL FUTURES (23, S23) - volScan						
Clearing Member Rate	Mnth2	Decrease		0.040		0.010
Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.030		0.020
Clearing Member Rate	Mnth5	Decrease		0.030		0.020
Clearing Member Rate	Mnth6	Decrease		0.030		0.015
Clearing Member Rate	Mnth7	Decrease		0.030		0.015
Clearing Member Rate	Mnth8	Decrease		0.020		0.015
Clearing Member Rate	Mnth9	Decrease		0.020		0.015
Clearing Member Rate	Mnth10	Decrease		0.020		0.015
Clearing Member Rate	Mnth11	Decrease		0.020		0.015
Clearing Member Rate	Mnth12	Decrease		0.020		0.015
Clearing Member Rate	Mnth13	Decrease		0.020		0.015
Clearing Member Rate	Mnth14	Decrease		0.020		0.015
Clearing Member Rate	Mnth15	Decrease		0.020		0.015
Clearing Member Rate	Mnth16	Decrease		0.020		0.015
Clearing Member Rate	Mnth17	Decrease		0.020		0.015
Clearing Member Rate	Mnth18	Decrease		0.020		0.015
Clearing Member Rate	Mnth19	Decrease		0.020		0.015
Clearing Member Rate	Mnth20	Decrease		0.020		0.015
Clearing Member Rate	Mnth21	Decrease		0.020		0.015
Clearing Member Rate	Mnth22	Decrease		0.020		0.015
Clearing Member Rate	Mnth23	Decrease		0.020		0.015
Clearing Member Rate	Mnth24	Decrease		0.020		0.015
Clearing Member Rate	Mnth25	Decrease		0.020		0.015
Clearing Member Rate	Mnth26	Decrease		0.020		0.015
Clearing Member Rate	Mnth27	Decrease		0.020		0.015
Clearing Member Rate	Mnth28	Decrease		0.020		0.015
Clearing Member Rate	Mnth29	Decrease		0.020		0.015
Clearing Member Rate	Mnth30	Decrease		0.020		0.015
Clearing Member Rate	Mnth31	Decrease		0.020		0.015
Clearing Member Rate	Mnth32	Decrease		0.020		0.015
Clearing Member Rate	Mnth33	Decrease		0.020		0.015
Clearing Member Rate	Mnth34	Decrease		0.020		0.015
Clearing Member Rate	Mnth35	Decrease		0.020		0.015
Clearing Member Rate	Mnth36	Decrease		0.020		0.015

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Mnth37+	Decrease		0.020		0.015
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, HO3, HO4, HOL, HOP, HOS, HOT, LB, OH) - volScan						
Clearing Member Rate	Mnth2	Decrease		0.040		0.030
Clearing Member Rate	Mnth3	Decrease		0.030		0.025
Clearing Member Rate	Mnth4	Decrease		0.030		0.020
Clearing Member Rate	Mnth5	Decrease		0.030		0.020
Clearing Member Rate	Mnth6	Decrease		0.030		0.015
Clearing Member Rate	Mnth7	Decrease		0.030		0.015
Clearing Member Rate	Mnth8	Decrease		0.020		0.015
Clearing Member Rate	Mnth9	Decrease		0.020		0.015
Clearing Member Rate	Mnth10	Decrease		0.020		0.015
Clearing Member Rate	Mnth11	Decrease		0.020		0.015
Clearing Member Rate	Mnth12	Decrease		0.020		0.015
Clearing Member Rate	Mnth13	Decrease		0.020		0.015
Clearing Member Rate	Mnth14	Decrease		0.020		0.015
Clearing Member Rate	Mnth15	Decrease		0.020		0.015
Clearing Member Rate	Mnth16	Decrease		0.020		0.015
Clearing Member Rate	Mnth17	Decrease		0.020		0.015
Clearing Member Rate	Mnth18	Decrease		0.020		0.015
Clearing Member Rate	Mnth19	Decrease		0.020		0.015
Clearing Member Rate	Mnth20	Decrease		0.020		0.015
Clearing Member Rate	Mnth21	Decrease		0.020		0.015
Clearing Member Rate	Mnth22	Decrease		0.020		0.015
Clearing Member Rate	Mnth23	Decrease		0.020		0.015
Clearing Member Rate	Mnth24	Decrease		0.020		0.015
Clearing Member Rate	Mnth25	Decrease		0.020		0.015
Clearing Member Rate	Mnth26	Decrease		0.020		0.015
Clearing Member Rate	Mnth27	Decrease		0.020		0.015
Clearing Member Rate	Mnth28	Decrease		0.020		0.015
Clearing Member Rate	Mnth29	Decrease		0.020		0.015
Clearing Member Rate	Mnth30	Decrease		0.020		0.015
Clearing Member Rate	Mnth31	Decrease		0.020		0.015
Clearing Member Rate	Mnth32	Decrease		0.020		0.015
Clearing Member Rate	Mnth33	Decrease		0.020		0.015
Clearing Member Rate	Mnth34	Decrease		0.020		0.015
Clearing Member Rate	Mnth35	Decrease		0.020		0.015
Clearing Member Rate	Mnth36	Decrease		0.020		0.015
Clearing Member Rate	Mnth37+	Decrease		0.020		0.015
RBOB GASOLINE CALENDAR SWAP FUTURES (RA, RL) - volScan						
Clearing Member Rate	Mnth 2	Decrease		0.040		0.030
Clearing Member Rate	Winter 2014/2015	Decrease		0.030		0.020
Clearing Member Rate	Summer 2015	Decrease		0.020		0.015

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
Clearing Member Rate	Winter 2015/2016+	Decrease		0.020		0.015
RBOB GASOLINE FINANCIAL FUTURES (QU, RT) - volScan						
Clearing Member Rate	Mnth 2	Decrease		0.040		0.030
Clearing Member Rate	Winter 2014/2015	Decrease		0.030		0.020
Clearing Member Rate	Summer 2015	Decrease		0.020		0.015
Clearing Member Rate	Winter 2015/2016+	Decrease		0.020		0.015
RBOB GASOLINE FUTURES (3RB, 4RB, OB, RB, RBL, RBP, RBS, RBT, RF) - volScan						
Clearing Member Rate	Mnth 2	Decrease		0.040		0.030
Clearing Member Rate	Winter 2014/2015	Decrease		0.030		0.020
Clearing Member Rate	Summer 2015	Decrease		0.020		0.015
Clearing Member Rate	Winter 2015/2016+	Decrease		0.020		0.015
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (27, S27) - volScan						
Clearing Member Rate	Mnth 2	Decrease		0.040		0.030
Clearing Member Rate	Winter 2014/2015	Decrease		0.030		0.020
Clearing Member Rate	Summer 2015	Decrease		0.020		0.015
Clearing Member Rate	Winter 2015/2016+	Decrease		0.020		0.015
SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (0F, C5, UA) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.060		0.050
Clearing Member Rate	Mnth 2	Decrease		0.040		0.030
Clearing Member Rate	Mnths 3-7	Decrease		0.030		0.020
Clearing Member Rate	Mnths 8+	Decrease		0.030		0.020
SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (8H, MTS, SE) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.060		0.050
Clearing Member Rate	Mnths 2-6	Decrease		0.040		0.030
Clearing Member Rate	Mnths 7+	Decrease		0.030		0.020
SINGAPORE GASOIL (PLATTS) SWAP FUTURES (M2, MSG, SG) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.080		0.060
Clearing Member Rate	Mnths 2-6	Decrease		0.040		0.030
Clearing Member Rate	Mnths 7+	Decrease		0.040		0.020
SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (KS, N2) - volScan						
Clearing Member Rate	Mnth 1	Decrease		0.080		0.060
Clearing Member Rate	Mnths 2-6	Decrease		0.050		0.030
Clearing Member Rate	Mnths 7+	Decrease		0.040		0.020