



15-007

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, January 08, 2015

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, January 09, 2015.

Current rates as of:

Thursday, January 08, 2015.

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

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

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
CASH BUTTER FUTURES (CB)								
CB	Spec	Months 5-	Decrease	USD	2,200	2,000	1,925	1,750
CB	Hedge/Member	Months 5-	Decrease	USD	2,000	2,000	1,750	1,750
CASH CHEESE FUTURES (CSC)								
CSC	Spec	Mnths 6+	New	USD			990	900
CSC	Hedge/Member	Mnths 6+	New	USD			900	900
CLASS III MILK FUTURES (DA)								
DA	Spec	Less than 14 days to expire	Increase	USD	825	750	1,100	1,000
DA	Hedge/Member	Less than 14 days to expire	Increase	USD	750	750	1,000	1,000
DA	Spec	Month 1	Decrease	USD	1,650	1,500	1,100	1,000
DA	Hedge/Member	Month 1	Decrease	USD	1,500	1,500	1,000	1,000
CLASS IV MILK FUTURE (DK)								
DK	Spec	Months 6+	Increase	USD	1,100	1,000	1,430	1,300
DK	Hedge/Member	Months 6+	Increase	USD	1,000	1,000	1,300	1,300
MINI-SIZED SOYBEANS FUTURES (YK)								
YK	Spec	All Months	Decrease	USD	550	500	495	450
YK	Hedge/Member	All Months	Decrease	USD	500	500	450	450
MLK MID FUTURES (JQ)								
JQ	Spec	Less than 14 days to expire	Increase	USD	413	375	550	500
JQ	Hedge/Member	Less than 14 days to expire	Increase	USD	375	375	500	500
JQ	Spec	Month 1	Decrease	USD	825	750	550	500
JQ	Hedge/Member	Month 1	Decrease	USD	750	750	500	500
OATS FUTURES (O)								
O	Spec		Decrease	USD	1,210	1,100	990	900
O	Hedge/Member		Decrease	USD	1,100	1,100	900	900
SOYBEAN FUTURES (S)								
S	Spec	All Months	Decrease	USD	2,750	2,500	2,475	2,250
S	Hedge/Member	All Months	Decrease	USD	2,500	2,500	2,250	2,250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
COAL - Outright Rates								
AUSTRALIAN COKING (PLATTS) LOW VOL (ALW)								
ALW	Spec		Increase	USD	4,125	3,750	4,950	4,500
ALW	Hedge/Member		Increase	USD	3,750	3,750	4,500	4,500
COAL API2 CIF ARA ARG-MCCLOSKEY FUT (MTF)								
MTF	Spec	Month 1	Increase	USD	1,760	1,600	2,970	2,700
MTF	Hedge/Member	Month 1	Increase	USD	1,600	1,600	2,700	2,700
MTF	Spec	Mth 2-6	Increase	USD	1,650	1,500	2,475	2,250
MTF	Hedge/Member	Mth 2-6	Increase	USD	1,500	1,500	2,250	2,250
MTF	Spec	Mth 7+	Increase	USD	1,430	1,300	2,090	1,900
MTF	Hedge/Member	Mth 7+	Increase	USD	1,300	1,300	1,900	1,900
COAL API4 RCH BAY ARGS MCCLOSKEY FUT (MFF)								
MFF	Spec	Mnth 7+	Increase	USD	1,100	1,000	1,540	1,400
MFF	Hedge/Member	Mnth 7+	Increase	USD	1,000	1,000	1,400	1,400
COAL API5 FOB NEWCASTLE ARG/MC FUT (ACM)								
ACM	Spec	Mth 1	Increase	USD	2,200	2,000	2,750	2,500
ACM	Hedge/Member	Mth 1	Increase	USD	2,000	2,000	2,500	2,500
ACM	Spec	Mths 2+	Increase	USD	1,870	1,700	2,310	2,100
ACM	Hedge/Member	Mths 2+	Increase	USD	1,700	1,700	2,100	2,100
EASTERN RAIL DELIVERY CSX COAL FUT (QX)								
QX	Spec	Mths 1-3	Increase	USD	1,650	1,500	1,925	1,750
QX	Hedge/Member	Mths 1-3	Increase	USD	1,500	1,500	1,750	1,750
QX	Spec	Mths 4-6	Increase	USD	1,540	1,400	1,705	1,550
QX	Hedge/Member	Mths 4-6	Increase	USD	1,400	1,400	1,550	1,550
QX	Spec	Mths 7+	Increase	USD	1,320	1,200	1,650	1,500
QX	Hedge/Member	Mths 7+	Increase	USD	1,200	1,200	1,500	1,500
NYMEX COAL FUTURES (QL)								
QL	Spec	Mnth 1	Increase	USD	3,300	3,000	3,850	3,500
QL	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	3,500	3,500
WESTERN RAIL DELIVERY PRB COAL FUT (QP)								
QP	Spec	Mnth 1	Increase	USD	605	550	660	600
QP	Hedge/Member	Mnth 1	Increase	USD	550	550	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

CRUDE OIL SPREADS - Outright Rates

CANADIAN HEAVYCRUDE(NET ENRGY) FUT (WCC)

WCC	Spec	Mnths 7+	Increase	USD	990	900	1,320	1,200
WCC	Hedge/Member	Mnths 7+	Increase	USD	900	900	1,200	1,200

ICE BRENT DUBAI FUT (DB)

DB	Spec	Mnths 2-3	Increase	USD	495	450	605	550
DB	Hedge/Member	Mnths 2-3	Increase	USD	450	450	550	550
DB	Spec	Mnths 4-8	Increase	USD	330	300	385	350
DB	Hedge/Member	Mnths 4-8	Increase	USD	300	300	350	350
DB	Spec	Mnths 9+	Increase	USD	303	275	330	300
DB	Hedge/Member	Mnths 9+	Increase	USD	275	275	300	300

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

ELECTRICITY - Outright Rates

AEP-DAYTON HUB OFF-PEAK MONTHLY (VP)

VP	Spec	Mnth 1	Increase	USD	8,250	7,500	14,300	13,000
VP	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	13,000	13,000
VP	Spec	Mnth 2	Increase	USD	8,250	7,500	14,300	13,000
VP	Hedge/Member	Mnth 2	Increase	USD	7,500	7,500	13,000	13,000
VP	Spec	Mnths 3-11	Increase	USD	2,200	2,000	3,850	3,500
VP	Hedge/Member	Mnths 3-11	Increase	USD	2,000	2,000	3,500	3,500
VP	Spec	Mnths 12+	Increase	USD	2,200	2,000	2,750	2,500
VP	Hedge/Member	Mnths 12+	Increase	USD	2,000	2,000	2,500	2,500

AER-DAYTON HUB MONTHLY (VM)

VM	Spec	Mnth 1	Increase	USD	44,000	40,000	71,500	65,000
VM	Hedge/Member	Mnth 1	Increase	USD	40,000	40,000	65,000	65,000
VM	Spec	Mnth 2	Increase	USD	11,000	10,000	22,000	20,000
VM	Hedge/Member	Mnth 2	Increase	USD	10,000	10,000	20,000	20,000

ALBERTA POWER POOL OF-PK CAL MONTH (APF)

APF	Spec	Mnth1	Increase	CAD	83	75	99	90
APF	Hedge/Member	Mnth1	Increase	CAD	75	75	90	90
APF	Spec	Mnths 2-6	Increase	CAD	83	75	99	90
APF	Hedge/Member	Mnths 2-6	Increase	CAD	75	75	90	90

ALBERTA POWER POOL PK CAL MO FUT (APP)

APP	Spec	Mnth 1	Increase	CAD	550	500	1,100	1,000
APP	Hedge/Member	Mnth 1	Increase	CAD	500	500	1,000	1,000
APP	Spec	Mnths 2-6	Increase	CAD	550	500	1,100	1,000
APP	Hedge/Member	Mnths 2-6	Increase	CAD	500	500	1,000	1,000

CAISO NP15 EZGNHUB5 MW OFF P D (2D)

2D	Spec	Mth 1	Increase	USD	17	15	22	20
2D	Hedge/Member	Mth 1	Increase	USD	15	15	20	20
2D	Spec	Mths 2-6	Increase	USD	15	14	22	20
2D	Hedge/Member	Mths 2-6	Increase	USD	14	14	20	20
2D	Spec	Mths 7-11	Increase	USD	15	14	22	20
2D	Hedge/Member	Mths 7-11	Increase	USD	14	14	20	20
2D	Spec	Mths 12+	Increase	USD	15	14	22	20
2D	Hedge/Member	Mths 12+	Increase	USD	14	14	20	20

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CAISO NP15 EZGNHUB5 MW OFF P D (3X)								
3X	Spec	Mnth 1	Increase	USD	11	10	22	20
3X	Hedge/Member	Mnth 1	Increase	USD	10	10	20	20
3X	Spec	Mths 2-6	Increase	USD	11	10	22	20
3X	Hedge/Member	Mths 2-6	Increase	USD	10	10	20	20
3X	Spec	Mths 7-11	Increase	USD	11	10	22	20
3X	Hedge/Member	Mths 7-11	Increase	USD	10	10	20	20
3X	Spec	Mths 12+	Increase	USD	11	10	22	20
3X	Hedge/Member	Mths 12+	Increase	USD	10	10	20	20
CAISO NP15 EZGNHUB5 MW P DAY A (1Y)								
1Y	Spec	Mnth 1	Increase	USD	330	300	440	400
1Y	Hedge/Member	Mnth 1	Increase	USD	300	300	400	400
CAISO NP15 EZGNHUB5 MW P DAY A (4X)								
4X	Spec	Mnth 1	Increase	USD	374	340	550	500
4X	Hedge/Member	Mnth 1	Increase	USD	340	340	500	500
4X	Spec	Mnths 2-6	Increase	USD	374	340	550	500
4X	Hedge/Member	Mnths 2-6	Increase	USD	340	340	500	500
4X	Spec	Mnths 7-11	Increase	USD	220	200	440	400
4X	Hedge/Member	Mnths 7-11	Increase	USD	200	200	400	400
CAISO SP15 EZGNHUB5 MW OFF P D (2E)								
2E	Spec	Mnth 1	Increase	USD	17	15	22	20
2E	Hedge/Member	Mnth 1	Increase	USD	15	15	20	20
2E	Spec	Mnths 2-6	Increase	USD	15	14	22	20
2E	Hedge/Member	Mnths 2-6	Increase	USD	14	14	20	20
2E	Spec	Mnths 7-11	Increase	USD	15	14	22	20
2E	Hedge/Member	Mnths 7-11	Increase	USD	14	14	20	20
2E	Spec	Mnths 12+	Increase	USD	15	14	22	20
2E	Hedge/Member	Mnths 12+	Increase	USD	14	14	20	20
CAISO SP15 EZGNHUB5 MW OFF P D (5X)								
5X	Spec	Mnth 1	Increase	USD	11	10	17	15
5X	Hedge/Member	Mnth 1	Increase	USD	10	10	15	15
5X	Spec	Mnths 2-6	Increase	USD	11	10	17	15
5X	Hedge/Member	Mnths 2-6	Increase	USD	10	10	15	15
5X	Spec	Mnths 7-11	Increase	USD	11	10	17	15
5X	Hedge/Member	Mnths 7-11	Increase	USD	10	10	15	15
5X	Spec	Mnths 12+	Increase	USD	11	10	17	15
5X	Hedge/Member	Mnths 12+	Increase	USD	10	10	15	15

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
CAISO SP15 EZGNHUB5 MW P DAY A (1Z)								
1Z	Spec	Mnth 1	Increase	USD	330	300	440	400
1Z	Hedge/Member	Mnth 1	Increase	USD	300	300	400	400
CAISO SP15 EZGNHUB5 MW P DAY A (9X)								
9X	Spec	Mnths 1-3	Increase	USD	385	350	495	450
9X	Hedge/Member	Mnths 1-3	Increase	USD	350	350	450	450
ERCOT HSTN 345 KV HUB 5 MW PEAK FUT (I1)								
I1	Spec	Mnth 1	Increase	USD	2,970	2,700	5,940	5,400
I1	Hedge/Member	Mnth 1	Increase	USD	2,700	2,700	5,400	5,400
ERCOT HSTN 345 KV HUB DAY AHED PK (EHE)								
EHE	Spec	Mnths 3-11	Increase	USD	880	800	1,760	1,600
EHE	Hedge/Member	Mnths 3-11	Increase	USD	800	800	1,600	1,600
ERCOT NRTH 345 KV HUB 5 MW PEAK FUT (I5)								
I5	Spec	Mnths 3-11	Decrease	USD	880	800	770	700
I5	Hedge/Member	Mnths 3-11	Decrease	USD	800	800	700	700
I5	Spec	Mnths 12+	Decrease	USD	715	650	550	500
I5	Hedge/Member	Mnths 12+	Decrease	USD	650	650	500	500
ERCOT STH 345 KV HUB MW PEAK FUT (I9)								
I9	Spec	Mnth 1	Increase	USD	3,300	3,000	4,400	4,000
I9	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	4,000	4,000
I9	Spec	Mnth 2	Increase	USD	3,300	3,000	3,850	3,500
I9	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	3,500	3,500
ILLINOIS OFF-PEAK MONTH FUT (OJ)								
OJ	Spec	Mnth 1	Increase	USD	22	20	44	40
OJ	Hedge/Member	Mnth 1	Increase	USD	20	20	40	40
OJ	Spec	Mnths 2-6	Increase	USD	11	10	44	40
OJ	Hedge/Member	Mnths 2-6	Increase	USD	10	10	40	40
OJ	Spec	Mnths 7-11	Increase	USD	11	10	17	15
OJ	Hedge/Member	Mnths 7-11	Increase	USD	10	10	15	15
OJ	Spec	Mnths 12+	Increase	USD	11	10	17	15
OJ	Hedge/Member	Mnths 12+	Increase	USD	10	10	15	15

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ISO NEW ENGLAND OFF-PEAK LMP FUT (KI)								
KI	Spec	Mnth 1	Increase	USD	22,000	20,000	38,500	35,000
KI	Hedge/Member	Mnth 1	Increase	USD	20,000	20,000	35,000	35,000
KI	Spec	Mnth 2	Increase	USD	22,000	20,000	38,500	35,000
KI	Hedge/Member	Mnth 2	Increase	USD	20,000	20,000	35,000	35,000
KI	Spec	Mnths 3-5	Increase	USD	9,900	9,000	13,200	12,000
KI	Hedge/Member	Mnths 3-5	Increase	USD	9,000	9,000	12,000	12,000
KI	Spec	Mnths 6-11	Increase	USD	5,500	5,000	7,700	7,000
KI	Hedge/Member	Mnths 6-11	Increase	USD	5,000	5,000	7,000	7,000
KI	Spec	Mnths 12+	Increase	USD	5,500	5,000	7,700	7,000
KI	Hedge/Member	Mnths 12+	Increase	USD	5,000	5,000	7,000	7,000
ISO NEW ENGLAND PEAK LMP FUT (NI)								
NI	Spec	Mnth 1	Increase	USD	22,000	20,000	44,000	40,000
NI	Hedge/Member	Mnth 1	Increase	USD	20,000	20,000	40,000	40,000
NI	Spec	Mnth 2	Increase	USD	22,000	20,000	44,000	40,000
NI	Hedge/Member	Mnth 2	Increase	USD	20,000	20,000	40,000	40,000
NI	Spec	Mnths 3-5	Increase	USD	13,200	12,000	16,500	15,000
NI	Hedge/Member	Mnths 3-5	Increase	USD	12,000	12,000	15,000	15,000
NI	Spec	Mnths 6-11	Increase	USD	7,150	6,500	14,300	13,000
NI	Hedge/Member	Mnths 6-11	Increase	USD	6,500	6,500	13,000	13,000
NI	Spec	Mnths 12+	Increase	USD	6,600	6,000	11,000	10,000
NI	Hedge/Member	Mnths 12+	Increase	USD	6,000	6,000	10,000	10,000
MDWST ISO IND. HUB 5MW PK CAL-MO RT (PTM)								
PTM	Spec	Mnth 1	Increase	USD	1,650	1,500	2,200	2,000
PTM	Hedge/Member	Mnth 1	Increase	USD	1,500	1,500	2,000	2,000
PTM	Spec	Mnths 3-11	Increase	USD	330	300	440	400
PTM	Hedge/Member	Mnths 3-11	Increase	USD	300	300	400	400
PTM	Spec	Mnths 12+	Increase	USD	275	250	440	400
PTM	Hedge/Member	Mnths 12+	Increase	USD	250	250	400	400
MDWST ISO INDIANA HUB 5MWPK CAL MO (PDM)								
PDM	Spec	Mnth 1	Increase	USD	1,100	1,000	1,650	1,500
PDM	Hedge/Member	Mnth 1	Increase	USD	1,000	1,000	1,500	1,500
PDM	Spec	Mnth 2	Increase	USD	990	900	1,100	1,000
PDM	Hedge/Member	Mnth 2	Increase	USD	900	900	1,000	1,000
PDM	Spec	Mnths 3-11	Increase	USD	330	300	385	350
PDM	Hedge/Member	Mnths 3-11	Increase	USD	300	300	350	350
PDM	Spec	Mnths 12+	Increase	USD	330	300	385	350
PDM	Hedge/Member	Mnths 12+	Increase	USD	300	300	350	350

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MICHIGAN HUB OFF-PK 5MW MONTH FUT (HJ)								
HJ	Spec	Mnth 1	Increase	USD	7,700	7,000	15,400	14,000
HJ	Hedge/Member	Mnth 1	Increase	USD	7,000	7,000	14,000	14,000
HJ	Spec	Mnth 2	Increase	USD	4,400	4,000	8,800	8,000
HJ	Hedge/Member	Mnth 2	Increase	USD	4,000	4,000	8,000	8,000
MICHIGAN HUB PK 5 MW FUT (HM)								
HM	Spec	Mnth 1	Increase	USD	7,480	6,800	14,960	13,600
HM	Hedge/Member	Mnth 1	Increase	USD	6,800	6,800	13,600	13,600
HM	Spec	Mnth 2	Increase	USD	7,480	6,800	14,960	13,600
HM	Hedge/Member	Mnth 2	Increase	USD	6,800	6,800	13,600	13,600
HM	Spec	Mnths 3-11	Increase	USD	5,500	5,000	11,000	10,000
HM	Hedge/Member	Mnths 3-11	Increase	USD	5,000	5,000	10,000	10,000
HM	Spec	Mnth 12+	Increase	USD	4,840	4,400	9,680	8,800
HM	Hedge/Member	Mnth 12+	Increase	USD	4,400	4,400	8,800	8,800
MID IND TRAN SO IL HUB5MW OFFP (4R)								
4R	Spec	Mnth 1	Increase	USD	66	60	88	80
4R	Hedge/Member	Mnth 1	Increase	USD	60	60	80	80
4R	Spec	Mnth 2	Increase	USD	44	40	88	80
4R	Hedge/Member	Mnth 2	Increase	USD	40	40	80	80
MID IND TRAN SO IL HUB5MW PEAK (4Q)								
4Q	Spec	Mnth 1	Increase	USD	3,300	3,000	4,400	4,000
4Q	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	4,000	4,000
4Q	Spec	Mnth 2	Increase	USD	1,650	1,500	2,200	2,000
4Q	Hedge/Member	Mnth 2	Increase	USD	1,500	1,500	2,000	2,000
4Q	Spec	Mnths 3-11	Increase	USD	1,320	1,200	1,650	1,500
4Q	Hedge/Member	Mnths 3-11	Increase	USD	1,200	1,200	1,500	1,500
MID-COLUMBIA DAY AHEAD OFF PEAK FIX (OMC)								
OMC	Spec	Mnth 1	Increase	USD	33	30	66	60
OMC	Hedge/Member	Mnth 1	Increase	USD	30	30	60	60
OMC	Spec	Mnths 2-4	Increase	USD	33	30	55	50
OMC	Hedge/Member	Mnths 2-4	Increase	USD	30	30	50	50
OMC	Spec	Mnths 5-11	Increase	USD	22	20	39	35
OMC	Hedge/Member	Mnths 5-11	Increase	USD	20	20	35	35
OMC	Spec	Mnths 12+	Increase	USD	22	20	39	35
OMC	Hedge/Member	Mnths 12+	Increase	USD	20	20	35	35

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MID-COLUMBIA DAY AHEAD PEAK FIX PRI (MDC)								
MDC	Spec	Mnth 1	Increase	USD	825	750	1,650	1,500
MDC	Hedge/Member	Mnth 1	Increase	USD	750	750	1,500	1,500
MDC	Spec	Mnths 2-3	Increase	USD	594	540	990	900
MDC	Hedge/Member	Mnths 2-3	Increase	USD	540	540	900	900
MDC	Spec	Mnths 4-11	Increase	USD	275	250	440	400
MDC	Hedge/Member	Mnths 4-11	Increase	USD	250	250	400	400
MDC	Spec	Mnths 12+	Increase	USD	138	125	220	200
MDC	Hedge/Member	Mnths 12+	Increase	USD	125	125	200	200
MIDWEST ISO MICHIGAN HUB 5MW PEAK C (HMW)								
HMW	Spec	Mnth 1	Increase	USD	1,210	1,100	2,420	2,200
HMW	Hedge/Member	Mnth 1	Increase	USD	1,100	1,100	2,200	2,200
HMW	Spec	Mnth 2-4	Increase	USD	1,100	1,000	1,210	1,100
HMW	Hedge/Member	Mnth 2-4	Increase	USD	1,000	1,000	1,100	1,100
HMW	Spec	Mnth 5-11	Increase	USD	330	300	550	500
HMW	Hedge/Member	Mnth 5-11	Increase	USD	300	300	500	500
MINNESOTA OFF-PEAK MONTH FUT (LJ)								
LJ	Spec	Mnth 1	Increase	USD	28	25	55	50
LJ	Hedge/Member	Mnth 1	Increase	USD	25	25	50	50
LJ	Spec	Mnths 2-6	Increase	USD	17	15	33	30
LJ	Hedge/Member	Mnths 2-6	Increase	USD	15	15	30	30
LJ	Spec	Mnths 7-11	Increase	USD	11	10	22	20
LJ	Hedge/Member	Mnths 7-11	Increase	USD	10	10	20	20
LJ	Spec	Mnths 12+	Increase	USD	11	10	22	20
LJ	Hedge/Member	Mnths 12+	Increase	USD	10	10	20	20
MINNESOTA HUB PEAK MONTH FUT (LM)								
LM	Spec	Mnth 1	Increase	USD	825	750	1,650	1,500
LM	Hedge/Member	Mnth 1	Increase	USD	750	750	1,500	1,500
LM	Spec	Mnths 2-6	Increase	USD	495	450	990	900
LM	Hedge/Member	Mnths 2-6	Increase	USD	450	450	900	900
LM	Spec	Mnths 7-11	Increase	USD	193	175	385	350
LM	Hedge/Member	Mnths 7-11	Increase	USD	175	175	350	350
LM	Spec	Mnths 12+	Increase	USD	550	500	1,100	1,000
LM	Hedge/Member	Mnths 12+	Increase	USD	500	500	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MISO IND. HUB 5MW OFPK CAL MTH DA (FDM)								
FDM	Spec	Mnth 1	Increase	USD	22	20	33	30
FDM	Hedge/Member	Mnth 1	Increase	USD	20	20	30	30
FDM	Spec	Mnth 2	Increase	USD	22	20	33	30
FDM	Hedge/Member	Mnth 2	Increase	USD	20	20	30	30
FDM	Spec	Mnths 3-11	Increase	USD	11	10	22	20
FDM	Hedge/Member	Mnths 3-11	Increase	USD	10	10	20	20
FDM	Spec	Mnths 12+	Increase	USD	11	10	22	20
FDM	Hedge/Member	Mnths 12+	Increase	USD	10	10	20	20
MISO INDIANA HUB 5MW D AH O PK (K2)								
K2	Spec	Mnth 1	Increase	USD	22	20	44	40
K2	Hedge/Member	Mnth 1	Increase	USD	20	20	40	40
K2	Spec	Mnth 2	Increase	USD	22	20	33	30
K2	Hedge/Member	Mnth 2	Increase	USD	20	20	30	30
MISO INDIANA HUB 5MW D AH PK (H5)								
H5	Spec	Mnth 1	Increase	USD	1,100	1,000	1,430	1,300
H5	Hedge/Member	Mnth 1	Increase	USD	1,000	1,000	1,300	1,300
H5	Spec	Mnth 2	Increase	USD	1,100	1,000	1,320	1,200
H5	Hedge/Member	Mnth 2	Increase	USD	1,000	1,000	1,200	1,200
MISO INDIANA HUB 5MW OFPK CAL MO RT (FTM)								
FTM	Spec	Mnth 1	Increase	USD	28	25	44	40
FTM	Hedge/Member	Mnth 1	Increase	USD	25	25	40	40
FTM	Spec	Mnth 2	Increase	USD	22	20	33	30
FTM	Hedge/Member	Mnth 2	Increase	USD	20	20	30	30
MISO INDIANA HUB 5MW REAL TIME OFPK (H4)								
H4	Spec	Mnth 1	Increase	USD	22	20	33	30
H4	Hedge/Member	Mnth 1	Increase	USD	20	20	30	30
H4	Spec	Mnth 2	Increase	USD	22	20	33	30
H4	Hedge/Member	Mnth 2	Increase	USD	20	20	30	30
MISO INDIANA HUB 5MW REAL TIME PK (H3)								
H3	Spec	Mnth 1	Increase	USD	1,650	1,500	2,200	2,000
H3	Hedge/Member	Mnth 1	Increase	USD	1,500	1,500	2,000	2,000
H3	Spec	Mnths 3-11	Increase	USD	330	300	440	400
H3	Hedge/Member	Mnths 3-11	Increase	USD	300	300	400	400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
MISO INDIANA HUB OFF-PEAK MO FUT (EJ)								
EJ	Spec	Mnth 1	Increase	USD	4,400	4,000	6,600	6,000
EJ	Hedge/Member	Mnth 1	Increase	USD	4,000	4,000	6,000	6,000
EJ	Spec	Mnth 2	Increase	USD	4,400	4,000	6,600	6,000
EJ	Hedge/Member	Mnth 2	Increase	USD	4,000	4,000	6,000	6,000
EJ	Spec	Mnth 12+	Increase	USD	2,200	2,000	2,750	2,500
EJ	Hedge/Member	Mnth 12+	Increase	USD	2,000	2,000	2,500	2,500
MISO INDIANA HUB PEAK MONTH FUT (EM)								
EM	Spec	Mnth 1	Increase	USD	9,900	9,000	13,200	12,000
EM	Hedge/Member	Mnth 1	Increase	USD	9,000	9,000	12,000	12,000
EM	Spec	Mnth 2	Increase	USD	8,800	8,000	11,000	10,000
EM	Hedge/Member	Mnth 2	Increase	USD	8,000	8,000	10,000	10,000
EM	Spec	Mnths 3-11	Increase	USD	3,300	3,000	4,400	4,000
EM	Hedge/Member	Mnths 3-11	Increase	USD	3,000	3,000	4,000	4,000
EM	Spec	Mnth 12+	Increase	USD	2,200	2,000	2,750	2,500
EM	Hedge/Member	Mnth 12+	Increase	USD	2,000	2,000	2,500	2,500
MISO MICHIGAN HUB OF-PK DA MONTHLY (HMO)								
HMO	Spec	Mnth 1	Increase	USD	33	30	66	60
HMO	Hedge/Member	Mnth 1	Increase	USD	30	30	60	60
HMO	Spec	Mnths 2-6	Increase	USD	33	30	44	40
HMO	Hedge/Member	Mnths 2-6	Increase	USD	30	30	40	40
NEPOOL CNCTCT 5MW D AH O PK (P3)								
P3	Spec	Mnth 1	Increase	USD	385	350	550	500
P3	Hedge/Member	Mnth 1	Increase	USD	350	350	500	500
P3	Spec	Mnth 2	Increase	USD	330	300	550	500
P3	Hedge/Member	Mnth 2	Increase	USD	300	300	500	500
NEPOOL CONECTIC 5MW D AH PK (P2)								
P2	Spec	Mnth 1	Increase	USD	3,300	3,000	4,950	4,500
P2	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	4,500	4,500
P2	Spec	Mnth 2	Increase	USD	3,300	3,000	4,950	4,500
P2	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	4,500	4,500
NEPOOL INTR HUB 5MW D AH O PK (H2)								
H2	Spec	Mnth 1	Increase	USD	99	90	165	150
H2	Hedge/Member	Mnth 1	Increase	USD	90	90	150	150
H2	Spec	Mnth 2	Increase	USD	99	90	165	150
H2	Hedge/Member	Mnth 2	Increase	USD	90	90	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL INTR HUB 5MW D AH PK (U6)								
U6	Spec	Month 1	Increase	USD	3,300	3,000	4,950	4,500
U6	Hedge/Member	Month 1	Increase	USD	3,000	3,000	4,500	4,500
U6	Spec	Month 2	Increase	USD	3,300	3,000	4,950	4,500
U6	Hedge/Member	Month 2	Increase	USD	3,000	3,000	4,500	4,500
U6	Spec	Mnths 3-5	Increase	USD	1,650	1,500	2,200	2,000
U6	Hedge/Member	Mnths 3-5	Increase	USD	1,500	1,500	2,000	2,000
NEPOOL MAINE 5MW D AH PK (P9)								
P9	Spec	Mnth 1	Increase	USD	2,200	2,000	4,400	4,000
P9	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	4,000	4,000
P9	Spec	Mnth 2	Increase	USD	2,200	2,000	4,400	4,000
P9	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	4,000	4,000
NEPOOL NE MASS 5MW D AH O PK (P8)								
P8	Spec	Mnth 1	Increase	USD	99	90	187	170
P8	Hedge/Member	Mnth 1	Increase	USD	90	90	170	170
P8	Spec	Mnth 2	Increase	USD	99	90	187	170
P8	Hedge/Member	Mnth 2	Increase	USD	90	90	170	170
NEPOOL NE MASS 5MW D AH PK (P7)								
P7	Spec	Mnth 1	Increase	USD	3,300	3,000	4,950	4,500
P7	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	4,500	4,500
P7	Spec	Mnth 2	Increase	USD	3,300	3,000	4,950	4,500
P7	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	4,500	4,500
NEPOOL NEW HAMP 5MW D AH O PK (U3)								
U3	Spec	Mnth 1	Increase	USD	440	400	550	500
U3	Hedge/Member	Mnth 1	Increase	USD	400	400	500	500
U3	Spec	Mnth 2	Increase	USD	308	280	440	400
U3	Hedge/Member	Mnth 2	Increase	USD	280	280	400	400
NEPOOL NEW HAMP 5MW D AH PK (U2)								
U2	Spec	Mnth 1	Increase	USD	4,840	4,400	9,680	8,800
U2	Hedge/Member	Mnth 1	Increase	USD	4,400	4,400	8,800	8,800
U2	Spec	Mnth 2	Increase	USD	4,840	4,400	9,680	8,800
U2	Hedge/Member	Mnth 2	Increase	USD	4,400	4,400	8,800	8,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL RHD ISLD 5MW D AH PK (U4)								
U4	Spec	Mnth 1	Increase	USD	2,750	2,500	5,500	5,000
U4	Hedge/Member	Mnth 1	Increase	USD	2,500	2,500	5,000	5,000
U4	Spec	Mnth 2	Increase	USD	2,750	2,500	5,500	5,000
U4	Hedge/Member	Mnth 2	Increase	USD	2,500	2,500	5,000	5,000
U4	Spec	Mnths 3-5	Increase	USD	1,100	1,000	1,320	1,200
U4	Hedge/Member	Mnths 3-5	Increase	USD	1,000	1,000	1,200	1,200
NEPOOL RHODE IL 5MW D AH O PK (U5)								
U5	Spec	Mnth 1	Increase	USD	121	110	220	200
U5	Hedge/Member	Mnth 1	Increase	USD	110	110	200	200
U5	Spec	Mnth 2	Increase	USD	121	110	220	200
U5	Hedge/Member	Mnth 2	Increase	USD	110	110	200	200
NEPOOL SE MASS 5MW D AH O PK (P5)								
P5	Spec	Mnth 1	Increase	USD	242	220	440	400
P5	Hedge/Member	Mnth 1	Increase	USD	220	220	400	400
P5	Spec	Mnth 2	Increase	USD	220	200	385	350
P5	Hedge/Member	Mnth 2	Increase	USD	200	200	350	350
NEPOOL SE MASS 5MW D AH PK (P4)								
P4	Spec	Mnth 1	Increase	USD	5,500	5,000	11,000	10,000
P4	Hedge/Member	Mnth 1	Increase	USD	5,000	5,000	10,000	10,000
P4	Spec	Mnth 2	Increase	USD	5,500	5,000	11,000	10,000
P4	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	10,000	10,000
P4	Spec	Mnths 3-11	Increase	USD	2,200	2,000	2,750	2,500
P4	Hedge/Member	Mnths 3-11	Increase	USD	2,000	2,000	2,500	2,500
NEPOOL W CNT MASS 5MW D AH O PK (L9)								
L9	Spec	Mnth 1	Increase	USD	94	85	187	170
L9	Hedge/Member	Mnth 1	Increase	USD	85	85	170	170
L9	Spec	Mnth 2	Increase	USD	94	85	187	170
L9	Hedge/Member	Mnth 2	Increase	USD	85	85	170	170
L9	Spec	Mnths 3-5	Increase	USD	44	40	66	60
L9	Hedge/Member	Mnths 3-5	Increase	USD	40	40	60	60
L9	Spec	Mnths 6-11	Increase	USD	33	30	61	55
L9	Hedge/Member	Mnths 6-11	Increase	USD	30	30	55	55
L9	Spec	Mnths 12+	Increase	USD	33	30	61	55
L9	Hedge/Member	Mnths 12+	Increase	USD	30	30	55	55

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NEPOOL W CNTR M 5MW D AH PK (R6)								
R6	Spec	Mnth 1	Increase	USD	3,300	3,000	5,500	5,000
R6	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	5,000	5,000
R6	Spec	Mnth 2	Increase	USD	3,300	3,000	5,500	5,000
R6	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	5,000	5,000
NORTHERN ILLINOIS HUB MONTHLY (UM)								
UM	Spec	Mnth 1	Increase	USD	38,500	35,000	55,000	50,000
UM	Hedge/Member	Mnth 1	Increase	USD	35,000	35,000	50,000	50,000
UM	Spec	Mnth 2	Increase	USD	12,100	11,000	24,200	22,000
UM	Hedge/Member	Mnth 2	Increase	USD	11,000	11,000	22,000	22,000
UM	Spec	Mnths 3-4	Increase	USD	3,630	3,300	4,400	4,000
UM	Hedge/Member	Mnths 3-4	Increase	USD	3,300	3,300	4,000	4,000
UM	Spec	Mnths 5-11	Increase	USD	2,750	2,500	4,400	4,000
UM	Hedge/Member	Mnths 5-11	Increase	USD	2,500	2,500	4,000	4,000
UM	Spec	Mnths 12+	Increase	USD	2,200	2,000	2,750	2,500
UM	Hedge/Member	Mnths 12+	Increase	USD	2,000	2,000	2,500	2,500
NORTHERN ILLINOIS OFF-PEAK MONTHLY (UO)								
UO	Spec	Mnth 1	Increase	USD	8,250	7,500	14,300	13,000
UO	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	13,000	13,000
UO	Spec	Mnth 2	Increase	USD	8,250	7,500	14,300	13,000
UO	Hedge/Member	Mnth 2	Increase	USD	7,500	7,500	13,000	13,000
UO	Spec	Mnths 3-11	Increase	USD	2,750	2,500	3,850	3,500
UO	Hedge/Member	Mnths 3-11	Increase	USD	2,500	2,500	3,500	3,500
UO	Spec	Mnths 12+	Increase	USD	1,375	1,250	1,925	1,750
UO	Hedge/Member	Mnths 12+	Increase	USD	1,250	1,250	1,750	1,750
NYISO A (KA)								
KA	Spec	Mnth 1	Increase	USD	8,250	7,500	14,300	13,000
KA	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	13,000	13,000
KA	Spec	Mnth 2	Increase	USD	8,250	7,500	14,300	13,000
KA	Hedge/Member	Mnth 2	Increase	USD	7,500	7,500	13,000	13,000
NYISO A OFF-PEAK (KB)								
KB	Spec	Mnth 1	Increase	USD	8,250	7,500	16,500	15,000
KB	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	15,000	15,000
KB	Spec	Mnth 2	Increase	USD	8,250	7,500	16,500	15,000
KB	Hedge/Member	Mnth 2	Increase	USD	7,500	7,500	15,000	15,000
KB	Spec	Mnths 3-5	Increase	USD	3,520	3,200	4,400	4,000
KB	Hedge/Member	Mnths 3-5	Increase	USD	3,200	3,200	4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO G (KG)								
KG	Spec	Mnth 1	Increase	USD	8,250	7,500	16,500	15,000
KG	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	15,000	15,000
KG	Spec	Mnth 2	Increase	USD	8,250	7,500	16,500	15,000
KG	Hedge/Member	Mnth 2	Increase	USD	7,500	7,500	15,000	15,000
KG	Spec	Mnths 3-4	Increase	USD	3,960	3,600	4,400	4,000
KG	Hedge/Member	Mnths 3-4	Increase	USD	3,600	3,600	4,000	4,000
NYISO G OFF-PEAK (KH)								
KH	Spec	Mnth 1	Increase	USD	10,450	9,500	20,900	19,000
KH	Hedge/Member	Mnth 1	Increase	USD	9,500	9,500	19,000	19,000
KH	Spec	Mnth 2	Increase	USD	10,450	9,500	20,900	19,000
KH	Hedge/Member	Mnth 2	Increase	USD	9,500	9,500	19,000	19,000
KH	Spec	Mnths 3-6	Increase	USD	6,600	6,000	7,700	7,000
KH	Hedge/Member	Mnths 3-6	Increase	USD	6,000	6,000	7,000	7,000
KH	Spec	Mnths 7-11	Increase	USD	3,850	3,500	4,400	4,000
KH	Hedge/Member	Mnths 7-11	Increase	USD	3,500	3,500	4,000	4,000
KH	Spec	Mnths 12+	Increase	USD	3,630	3,300	4,400	4,000
KH	Hedge/Member	Mnths 12+	Increase	USD	3,300	3,300	4,000	4,000
NYISO J (KJ)								
KJ	Spec	Mnth 1	Increase	USD	8,250	7,500	16,500	15,000
KJ	Hedge/Member	Mnth 1	Increase	USD	7,500	7,500	15,000	15,000
KJ	Spec	Mnth 2	Increase	USD	8,250	7,500	16,500	15,000
KJ	Hedge/Member	Mnth 2	Increase	USD	7,500	7,500	15,000	15,000
KJ	Spec	Mnths 3-6	Increase	USD	3,520	3,200	4,400	4,000
KJ	Hedge/Member	Mnths 3-6	Increase	USD	3,200	3,200	4,000	4,000
KJ	Spec	Mnths 7-11	Increase	USD	2,200	2,000	2,750	2,500
KJ	Hedge/Member	Mnths 7-11	Increase	USD	2,000	2,000	2,500	2,500
KJ	Spec	Mnths 12+	Increase	USD	2,200	2,000	2,750	2,500
KJ	Hedge/Member	Mnths 12+	Increase	USD	2,000	2,000	2,500	2,500
NYISO J OFF-PEAK (KK)								
KK	Spec	Mnth 1	Increase	USD	8,800	8,000	17,600	16,000
KK	Hedge/Member	Mnth 1	Increase	USD	8,000	8,000	16,000	16,000
KK	Spec	Mnth 2	Increase	USD	8,800	8,000	17,600	16,000
KK	Hedge/Member	Mnth 2	Increase	USD	8,000	8,000	16,000	16,000
KK	Spec	Mnths 12+	Increase	USD	3,300	3,000	4,400	4,000
KK	Hedge/Member	Mnths 12+	Increase	USD	3,000	3,000	4,000	4,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO ZONE A 5MW D AH O PK (K4)								
K4	Spec	Mnth 1	Increase	USD	61	55	110	100
K4	Hedge/Member	Mnth 1	Increase	USD	55	55	100	100
K4	Spec	Mnth 2	Increase	USD	61	55	110	100
K4	Hedge/Member	Mnth 2	Increase	USD	55	55	100	100
NYISO ZONE A 5MW D AH PK (K3)								
K3	Spec	Mnth 1	Increase	USD	1,650	1,500	2,860	2,600
K3	Hedge/Member	Mnth 1	Increase	USD	1,500	1,500	2,600	2,600
K3	Spec	Mnth 2	Increase	USD	1,650	1,500	2,860	2,600
K3	Hedge/Member	Mnth 2	Increase	USD	1,500	1,500	2,600	2,600
NYISO ZONE C 5MW D AH O PK (A3)								
A3	Spec	Mnth 1	Increase	USD	61	55	121	110
A3	Hedge/Member	Mnth 1	Increase	USD	55	55	110	110
A3	Spec	Mnth 2	Increase	USD	61	55	121	110
A3	Hedge/Member	Mnth 2	Increase	USD	55	55	110	110
NYISO ZONE C 5MW D AH PK (Q5)								
Q5	Spec	Mnth 1	Increase	USD	2,200	2,000	3,300	3,000
Q5	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	3,000	3,000
Q5	Spec	Mnth 2	Increase	USD	2,200	2,000	3,300	3,000
Q5	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	3,000	3,000
NYISO ZONE E 5MW OFF- PK CAL MO FUT (58)								
58	Spec	Mnth 1	Increase	USD	83	75	121	110
58	Hedge/Member	Mnth 1	Increase	USD	75	75	110	110
58	Spec	Mnths 2-6	Increase	USD	66	60	110	100
58	Hedge/Member	Mnths 2-6	Increase	USD	60	60	100	100
NYISO ZONE E 5MW PK CAL MO FUT (55)								
55	Spec	Mnth 1	Increase	USD	3,300	3,000	4,400	4,000
55	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	4,000	4,000
55	Spec	Mnth 2	Increase	USD	3,300	3,000	4,400	4,000
55	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	4,000	4,000
NYISO ZONE F 5MW O PK FUT (4M)								
4M	Spec	Mnth 1	Increase	USD	88	80	138	125
4M	Hedge/Member	Mnth 1	Increase	USD	80	80	125	125
4M	Spec	Mnth 2	Increase	USD	88	80	138	125
4M	Hedge/Member	Mnth 2	Increase	USD	80	80	125	125

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO ZONE G 5MW D AH O PK (D2)								
D2	Spec	Mnth 1	Increase	USD	66	60	132	120
D2	Hedge/Member	Mnth 1	Increase	USD	60	60	120	120
D2	Spec	Mnth 2	Increase	USD	66	60	132	120
D2	Hedge/Member	Mnth 2	Increase	USD	60	60	120	120
NYISO ZONE G 5MW D AH PK (T3)								
T3	Spec	Mnth 1	Increase	USD	1,650	1,500	3,300	3,000
T3	Hedge/Member	Mnth 1	Increase	USD	1,500	1,500	3,000	3,000
T3	Spec	Mnth 2	Increase	USD	1,650	1,500	3,300	3,000
T3	Hedge/Member	Mnth 2	Increase	USD	1,500	1,500	3,000	3,000
T3	Spec	Mnths 3-4	Increase	USD	792	720	880	800
T3	Hedge/Member	Mnths 3-4	Increase	USD	720	720	800	800
NYISO ZONE J 5MW D AH O PK (D4)								
D4	Spec	Mnth 1	Increase	USD	66	60	132	120
D4	Hedge/Member	Mnth 1	Increase	USD	60	60	120	120
D4	Spec	Mnth 2	Increase	USD	66	60	132	120
D4	Hedge/Member	Mnth 2	Increase	USD	60	60	120	120
NYISO ZONE J 5MW D AH PK (D3)								
D3	Spec	Mnth 1	Increase	USD	1,650	1,500	3,300	3,000
D3	Hedge/Member	Mnth 1	Increase	USD	1,500	1,500	3,000	3,000
D3	Spec	Mnth 2	Increase	USD	1,650	1,500	3,300	3,000
D3	Hedge/Member	Mnth 2	Increase	USD	1,500	1,500	3,000	3,000
D3	Spec	Mnths 3-6	Increase	USD	704	640	880	800
D3	Hedge/Member	Mnths 3-6	Increase	USD	640	640	800	800
D3	Spec	Mnths 7-11	Increase	USD	440	400	550	500
D3	Hedge/Member	Mnths 7-11	Increase	USD	400	400	500	500
D3	Spec	Mnths 12+	Increase	USD	440	400	550	500
D3	Hedge/Member	Mnths 12+	Increase	USD	400	400	500	500
PALO VERDE DAY AHEAD OFF PEAK FIX (OVD)								
OVD	Spec	Mnth 1	Increase	USD	33	30	66	60
OVD	Hedge/Member	Mnth 1	Increase	USD	30	30	60	60
OVD	Spec	Mnths 2-4	Increase	USD	33	30	66	60
OVD	Hedge/Member	Mnths 2-4	Increase	USD	30	30	60	60
OVD	Spec	Mnths 5-11	Increase	USD	22	20	33	30
OVD	Hedge/Member	Mnths 5-11	Increase	USD	20	20	30	30
OVD	Spec	Mnths 12+	Increase	USD	22	20	33	30
OVD	Hedge/Member	Mnths 12+	Increase	USD	20	20	30	30

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PALO VERDE DAY AHEAD PEAK FIX PRICE (PVD)								
PVD	Spec	Mnth 1	Increase	USD	990	900	1,980	1,800
PVD	Hedge/Member	Mnth 1	Increase	USD	900	900	1,800	1,800
PJM AD HUB 5MW REAL TIME O PK (V3)								
V3	Spec	Mnth 1	Increase	USD	39	35	66	60
V3	Hedge/Member	Mnth 1	Increase	USD	35	35	60	60
V3	Spec	Mnth 2	Increase	USD	39	35	66	60
V3	Hedge/Member	Mnth 2	Increase	USD	35	35	60	60
V3	Spec	Mnths 3-11	Increase	USD	11	10	17	15
V3	Hedge/Member	Mnths 3-11	Increase	USD	10	10	15	15
V3	Spec	Mnths 12+	Increase	USD	9	8	11	10
V3	Hedge/Member	Mnths 12+	Increase	USD	8	8	10	10
PJM AD HUB 5MW REAL TIME PK (Z9)								
Z9	Spec	Mnth 1	Increase	USD	2,200	2,000	3,520	3,200
Z9	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	3,200	3,200
Z9	Spec	Mnth 2	Increase	USD	1,100	1,000	1,870	1,700
Z9	Hedge/Member	Mnth 2	Increase	USD	1,000	1,000	1,700	1,700
PJM AECO DA OFF-PEAK (X1)								
X1	Spec	Mnth 1	Increase	USD	77	70	154	140
X1	Hedge/Member	Mnth 1	Increase	USD	70	70	140	140
X1	Spec	Mnth 2	Increase	USD	77	70	154	140
X1	Hedge/Member	Mnth 2	Increase	USD	70	70	140	140
X1	Spec	Mnths 3-4	Increase	USD	33	30	66	60
X1	Hedge/Member	Mnths 3-4	Increase	USD	30	30	60	60
X1	Spec	Mnths 5-11	Increase	USD	33	30	66	60
X1	Hedge/Member	Mnths 5-11	Increase	USD	30	30	60	60
X1	Spec	Mnths 12+	Increase	USD	18	16	33	30
X1	Hedge/Member	Mnths 12+	Increase	USD	16	16	30	30
PJM AECO DA PEAK (Y1)								
Y1	Spec	Mnth 1	Increase	USD	3,300	3,000	5,500	5,000
Y1	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	5,000	5,000
Y1	Spec	Mnth 2	Increase	USD	3,300	3,000	4,400	4,000
Y1	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	4,000	4,000
Y1	Spec	Mnths 6-11	Increase	USD	880	800	1,320	1,200
Y1	Hedge/Member	Mnths 6-11	Increase	USD	800	800	1,200	1,200
Y1	Spec	Mnths 12+	Increase	USD	880	800	1,320	1,200
Y1	Hedge/Member	Mnths 12+	Increase	USD	800	800	1,200	1,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM APS ZONE DA OFF-PEAK (W4)								
W4	Spec	Mnth 1	Increase	USD	66	60	132	120
W4	Hedge/Member	Mnth 1	Increase	USD	60	60	120	120
W4	Spec	Mnth 2	Increase	USD	66	60	132	120
W4	Hedge/Member	Mnth 2	Increase	USD	60	60	120	120
PJM APS ZONE DA PEAK (S4)								
S4	Spec	Mnth 1	Increase	USD	3,300	3,000	4,950	4,500
S4	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	4,500	4,500
S4	Spec	Mnth 2	Increase	USD	2,750	2,500	4,400	4,000
S4	Hedge/Member	Mnth 2	Increase	USD	2,500	2,500	4,000	4,000
PJM BGE DA OFF-PEAK (R3)								
R3	Spec	Mnth 1	Increase	USD	83	75	165	150
R3	Hedge/Member	Mnth 1	Increase	USD	75	75	150	150
R3	Spec	Mnth 2	Increase	USD	72	65	138	125
R3	Hedge/Member	Mnth 2	Increase	USD	65	65	125	125
PJM BGE DA PEAK (E3)								
E3	Spec	Mnth 1	Increase	USD	3,520	3,200	6,600	6,000
E3	Hedge/Member	Mnth 1	Increase	USD	3,200	3,200	6,000	6,000
E3	Spec	Mnth 2	Increase	USD	2,200	2,000	4,400	4,000
E3	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	4,000	4,000
E3	Spec	Mnths 3-11	Increase	USD	880	800	1,100	1,000
E3	Hedge/Member	Mnths 3-11	Increase	USD	800	800	1,000	1,000
E3	Spec	Mnths 12+	Increase	USD	605	550	770	700
E3	Hedge/Member	Mnths 12+	Increase	USD	550	550	700	700
PJM COMED 5MW D AH O PK (D9)								
D9	Spec	Mnth 1	Increase	USD	39	35	66	60
D9	Hedge/Member	Mnth 1	Increase	USD	35	35	60	60
D9	Spec	Mnth 2	Increase	USD	39	35	66	60
D9	Hedge/Member	Mnth 2	Increase	USD	35	35	60	60
PJM COMED 5MW D AH PK (D8)								
D8	Spec	Mnth 1	Increase	USD	1,100	1,000	1,650	1,500
D8	Hedge/Member	Mnth 1	Increase	USD	1,000	1,000	1,500	1,500
D8	Spec	Mnth 2	Increase	USD	1,100	1,000	1,650	1,500
D8	Hedge/Member	Mnth 2	Increase	USD	1,000	1,000	1,500	1,500

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

PJM DAYTON DA OFF-PEAK (R7)

R7	Spec	Mnth 1	Increase	USD	39	35	66	60
R7	Hedge/Member	Mnth 1	Increase	USD	35	35	60	60
R7	Spec	Mnth 2	Increase	USD	39	35	66	60
R7	Hedge/Member	Mnth 2	Increase	USD	35	35	60	60
R7	Spec	Mnths 3-11	Increase	USD	11	10	17	15
R7	Hedge/Member	Mnths 3-11	Increase	USD	10	10	15	15
R7	Spec	Mnths 12+	Increase	USD	9	8	11	10
R7	Hedge/Member	Mnths 12+	Increase	USD	8	8	10	10

PJM DAYTON DA PEAK (D7)

D7	Spec	Mnth 1	Increase	USD	1,320	1,200	1,650	1,500
D7	Hedge/Member	Mnth 1	Increase	USD	1,200	1,200	1,500	1,500
D7	Spec	Mnth 2	Increase	USD	1,100	1,000	1,430	1,300
D7	Hedge/Member	Mnth 2	Increase	USD	1,000	1,000	1,300	1,300
D7	Spec	Mnths 5-11	Increase	USD	193	175	248	225
D7	Hedge/Member	Mnths 5-11	Increase	USD	175	175	225	225
D7	Spec	Mnths 12+	Increase	USD	165	150	220	200
D7	Hedge/Member	Mnths 12+	Increase	USD	150	150	200	200

PJM JCPL DA PEAK (J2)

J2	Spec	Mnth 1	Increase	USD	3,300	3,000	5,500	5,000
J2	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	5,000	5,000
J2	Spec	Mnth 2	Increase	USD	2,200	2,000	4,400	4,000
J2	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	4,000	4,000
J2	Spec	Mnths 3-11	Increase	USD	605	550	880	800
J2	Hedge/Member	Mnths 3-11	Increase	USD	550	550	800	800
J2	Spec	Mnths 12+	Increase	USD	605	550	770	700
J2	Hedge/Member	Mnths 12+	Increase	USD	550	550	700	700

PJM METED ZONE OFFPK CAL MO LMP FUT (46)

46	Spec	Mnth 1	Increase	USD	77	70	154	140
46	Hedge/Member	Mnth 1	Increase	USD	70	70	140	140
46	Spec	Mnth 2	Increase	USD	77	70	154	140
46	Hedge/Member	Mnth 2	Increase	USD	70	70	140	140

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

PJM METED ZONE PK CAL LMP FUTURES (47)

47	Spec	Mnth 1	Increase	USD	4,400	4,000	5,500	5,000
47	Hedge/Member	Mnth 1	Increase	USD	4,000	4,000	5,000	5,000
47	Spec	Mnth 2	Increase	USD	2,750	2,500	4,400	4,000
47	Hedge/Member	Mnth 2	Increase	USD	2,500	2,500	4,000	4,000
47	Spec	Mnths 12+	Increase	USD	330	300	440	400
47	Hedge/Member	Mnths 12+	Increase	USD	300	300	400	400

PJM MONTHLY (JM)

JM	Spec	Mnth 1	Increase	USD	60,500	55,000	121,000	110,000
JM	Hedge/Member	Mnth 1	Increase	USD	55,000	55,000	110,000	110,000
JM	Spec	Mnth 2	Increase	USD	16,500	15,000	33,000	30,000
JM	Hedge/Member	Mnth 2	Increase	USD	15,000	15,000	30,000	30,000
JM	Spec	Mnths 12-23	Increase	USD	1,925	1,750	2,200	2,000
JM	Hedge/Member	Mnths 12-23	Increase	USD	1,750	1,750	2,000	2,000
JM	Spec	Mnths 24+	Increase	USD	1,925	1,750	2,200	2,000
JM	Hedge/Member	Mnths 24+	Increase	USD	1,750	1,750	2,000	2,000

PJM NI HUB 5MW REAL TIME O PK (B6)

B6	Spec	Mnth 1	Increase	USD	39	35	66	60
B6	Hedge/Member	Mnth 1	Increase	USD	35	35	60	60
B6	Spec	Mnth 2	Increase	USD	39	35	66	60
B6	Hedge/Member	Mnth 2	Increase	USD	35	35	60	60

PJM NI HUB 5MW REAL TIME PK (B3)

B3	Spec	Mnth 1	Increase	USD	2,200	2,000	2,750	2,500
B3	Hedge/Member	Mnth 1	Increase	USD	2,000	2,000	2,500	2,500
B3	Spec	Mnth 2	Increase	USD	1,100	1,000	1,650	1,500
B3	Hedge/Member	Mnth 2	Increase	USD	1,000	1,000	1,500	1,500
B3	Spec	Mnths 5-11	Increase	USD	165	150	275	250
B3	Hedge/Member	Mnths 5-11	Increase	USD	150	150	250	250
B3	Spec	Mnths 12+	Increase	USD	187	170	248	225
B3	Hedge/Member	Mnths 12+	Increase	USD	170	170	225	225

PJM NILL DA OFF-PEAK (L3)

L3	Spec	Mnth 1	Increase	USD	39	35	66	60
L3	Hedge/Member	Mnth 1	Increase	USD	35	35	60	60
L3	Spec	Mnth 2	Increase	USD	39	35	66	60
L3	Hedge/Member	Mnth 2	Increase	USD	35	35	60	60

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM NILL DA PEAK (N3)								
N3	Spec	Mnth 1	Increase	USD	1,100	1,000	1,650	1,500
N3	Hedge/Member	Mnth 1	Increase	USD	1,000	1,000	1,500	1,500
N3	Spec	Mnth 2	Increase	USD	880	800	1,430	1,300
N3	Hedge/Member	Mnth 2	Increase	USD	800	800	1,300	1,300
PJM OFF-PEAK LMP FUT (JP)								
JP	Spec	Mnth 1	Increase	USD	11,000	10,000	18,700	17,000
JP	Hedge/Member	Mnth 1	Increase	USD	10,000	10,000	17,000	17,000
JP	Spec	Mnth 2	Increase	USD	11,000	10,000	18,700	17,000
JP	Hedge/Member	Mnth 2	Increase	USD	10,000	10,000	17,000	17,000
JP	Spec	Mnths 12+	Increase	USD	1,210	1,100	1,540	1,400
JP	Hedge/Member	Mnths 12+	Increase	USD	1,100	1,100	1,400	1,400
PJM PECO Z5 MW OFPK CLM DA LMP (4P)								
4P	Spec	Mnth 1	Increase	USD	77	70	154	140
4P	Hedge/Member	Mnth 1	Increase	USD	70	70	140	140
4P	Spec	Mnth 2	Increase	USD	77	70	138	125
4P	Hedge/Member	Mnth 2	Increase	USD	70	70	125	125
PJM PECO Z5 MW PK CLM DA LMP (4N)								
4N	Spec	Mnth 1	Increase	USD	3,300	3,000	5,500	5,000
4N	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	5,000	5,000
4N	Spec	Mnth 2	Increase	USD	2,200	2,000	4,070	3,700
4N	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	3,700	3,700
PJM PENELEC ZONE PK CAL LMP FUT (49)								
49	Spec	Mnth 1	Increase	USD	5,170	4,700	8,800	8,000
49	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	8,000	8,000
49	Spec	Mnth 2	Increase	USD	4,950	4,500	6,600	6,000
49	Hedge/Member	Mnth 2	Increase	USD	4,500	4,500	6,000	6,000
PJM PPL DA OFF-PEAK (F5)								
F5	Spec	Mnth 1	Increase	USD	66	60	132	120
F5	Hedge/Member	Mnth 1	Increase	USD	60	60	120	120
F5	Spec	Mnth 2	Increase	USD	66	60	132	120
F5	Hedge/Member	Mnth 2	Increase	USD	60	60	120	120
F5	Spec	Mnths 12+	Increase	USD	11	10	17	15
F5	Hedge/Member	Mnths 12+	Increase	USD	10	10	15	15

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM PPL DA PEAK (L5)								
L5	Spec	Mnth 1	Increase	USD	2,860	2,600	5,500	5,000
L5	Hedge/Member	Mnth 1	Increase	USD	2,600	2,600	5,000	5,000
L5	Spec	Mnth 2	Increase	USD	2,200	2,000	4,400	4,000
L5	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	4,000	4,000
PJM PSEG DA OFF-PEAK (W6)								
W6	Spec	Mnth 1	Increase	USD	88	80	176	160
W6	Hedge/Member	Mnth 1	Increase	USD	80	80	160	160
W6	Spec	Mnth 2	Increase	USD	88	80	138	125
W6	Hedge/Member	Mnth 2	Increase	USD	80	80	125	125
W6	Spec	Mnths 3-4	Increase	USD	50	45	77	70
W6	Hedge/Member	Mnths 3-4	Increase	USD	45	45	70	70
W6	Spec	Mnths 5-11	Increase	USD	33	30	66	60
W6	Hedge/Member	Mnths 5-11	Increase	USD	30	30	60	60
W6	Spec	Mnths12+	Increase	USD	28	25	55	50
W6	Hedge/Member	Mnths12+	Increase	USD	25	25	50	50
PJM PSEG DA PEAK (L6)								
L6	Spec	Mnth 1	Increase	USD	3,300	3,000	6,600	6,000
L6	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	6,000	6,000
L6	Spec	Mnth 2	Increase	USD	2,750	2,500	4,400	4,000
L6	Hedge/Member	Mnth 2	Increase	USD	2,500	2,500	4,000	4,000
L6	Spec	Mnths 3-11	Increase	USD	1,100	1,000	1,650	1,500
L6	Hedge/Member	Mnths 3-11	Increase	USD	1,000	1,000	1,500	1,500
L6	Spec	Mnths 12+	Increase	USD	1,100	1,000	1,650	1,500
L6	Hedge/Member	Mnths 12+	Increase	USD	1,000	1,000	1,500	1,500
PJM WES HUB PEAK CAL MON REAL TIME (L1)								
L1	Spec	Mth 1	Increase	USD	4,400	4,000	8,250	7,500
L1	Hedge/Member	Mth 1	Increase	USD	4,000	4,000	7,500	7,500
L1	Spec	Mnth 2	Increase	USD	2,200	2,000	4,400	4,000
L1	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	4,000	4,000
L1	Spec	Mnths 3-5	Increase	USD	605	550	770	700
L1	Hedge/Member	Mnths 3-5	Increase	USD	550	550	700	700
L1	Spec	Mnths 6-11	Increase	USD	220	200	330	300
L1	Hedge/Member	Mnths 6-11	Increase	USD	200	200	300	300
L1	Spec	Mnths 12	Increase	USD	187	170	275	250
L1	Hedge/Member	Mnths 12	Increase	USD	170	170	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM WES HUB PEAK LMP 50 MW (4S)								
4S	Spec	Mth 1	Increase	USD	44,000	40,000	82,500	75,000
4S	Hedge/Member	Mth 1	Increase	USD	40,000	40,000	75,000	75,000
4S	Spec	Mnth 2	Increase	USD	22,000	20,000	44,000	40,000
4S	Hedge/Member	Mnth 2	Increase	USD	20,000	20,000	40,000	40,000
4S	Spec	Mnths 3-5	Increase	USD	6,050	5,500	7,700	7,000
4S	Hedge/Member	Mnths 3-5	Increase	USD	5,500	5,500	7,000	7,000
4S	Spec	Mnths 6-11	Increase	USD	2,200	2,000	3,300	3,000
4S	Hedge/Member	Mnths 6-11	Increase	USD	2,000	2,000	3,000	3,000
4S	Spec	Mnths 12	Increase	USD	1,870	1,700	2,750	2,500
4S	Hedge/Member	Mnths 12	Increase	USD	1,700	1,700	2,500	2,500
PJM WESTH DA OFF-PEAK (E4)								
E4	Spec	Mnth 1	Increase	USD	55	50	110	100
E4	Hedge/Member	Mnth 1	Increase	USD	50	50	100	100
E4	Spec	Mnth 2	Increase	USD	55	50	110	100
E4	Hedge/Member	Mnth 2	Increase	USD	50	50	100	100
E4	Spec	Mnths12+	Increase	USD	9	8	11	10
E4	Hedge/Member	Mnths12+	Increase	USD	8	8	10	10
PJM WESTH RT OFF-PEAK (N9)								
N9	Spec	Mnth 1	Increase	USD	72	65	143	130
N9	Hedge/Member	Mnth 1	Increase	USD	65	65	130	130
N9	Spec	Mnth 2	Increase	USD	72	65	138	125
N9	Hedge/Member	Mnth 2	Increase	USD	65	65	125	125
N9	Spec	Mnths 12+	Increase	USD	9	8	11	10
N9	Hedge/Member	Mnths 12+	Increase	USD	8	8	10	10
PJM WESTHDA PEAK (J4)								
J4	Spec	Mnth 1	Increase	USD	3,520	3,200	6,600	6,000
J4	Hedge/Member	Mnth 1	Increase	USD	3,200	3,200	6,000	6,000
J4	Spec	Mnth 2	Increase	USD	2,200	2,000	3,850	3,500
J4	Hedge/Member	Mnth 2	Increase	USD	2,000	2,000	3,500	3,500
J4	Spec	Mnths 12+	Increase	USD	187	170	220	200
J4	Hedge/Member	Mnths 12+	Increase	USD	170	170	200	200
ENVIRONMENTAL - Outright Rates								
IN DELIVERY MONTH EUA FUTURES (6T)								
6T	Spec	Mth 1	Decrease	EUR	770	700	660	600
6T	Hedge/Member	Mth 1	Decrease	EUR	700	700	600	600
6T	Spec	Mths 2+	Decrease	EUR	770	700	660	600
6T	Hedge/Member	Mths 2+	Decrease	EUR	700	700	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

EQUITY INDEX - Outright Rates

E-MINI NIKKEI 225 YEN DENOMINATED (ENY)

ENY	Spec		Decrease	JPY	88,000	80,000	79,200	72,000
ENY	Hedge/Member		Decrease	JPY	80,000	80,000	72,000	72,000

NIKKEI 225 DOLLAR FUTURES (NK)

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

NIKKEI 225 YEN FUT (N1)

N1	Spec		Decrease	JPY	440,000	400,000	396,000	360,000
N1	Hedge/Member		Decrease	JPY	400,000	400,000	360,000	360,000

ERIS Flex - Outright Rates

ERIS 2-YR INT RATE SWAP SEC COUPON (ZA9202)

ZA9202 Spec		Increase	USD	352	320	385	350
ZA9202 Hedge/Member		Increase	USD	320	320	350	350

ERIS Standards - Outright Rates

30-YR INT RATE SWAP SEC COUPON (ZD9230)

ZD9230 Spec		Increase	USD	3,080	2,800	5,500	5,000
ZD9230 Hedge/Member		Increase	USD	2,800	2,800	5,000	5,000

ERIS STANDARD 2Y INT RATE SWAP FUTU (ZA9102)

ZA9102 Spec	Contracts 5-8	Increase	USD	352	320	385	350
ZA9102 Hedge/Member	Contracts 5-8	Increase	USD	320	320	350	350
ZA9102 Spec	Contracts 9+	Increase	USD	352	320	385	350
ZA9102 Hedge/Member	Contracts 9+	Increase	USD	320	320	350	350

ERIS STANDARD 30Y INT RATE SWAP FUT (ZD9130)

ZD9130 Spec	Contracts 1-4	Increase	USD	4,180	3,800	5,280	4,800
ZD9130 Hedge/Member	Contracts 1-4	Increase	USD	3,800	3,800	4,800	4,800
ZD9130 Spec	Contracts 5-8	Increase	USD	4,400	4,000	5,500	5,000
ZD9130 Hedge/Member	Contracts 5-8	Increase	USD	4,000	4,000	5,000	5,000
ZD9130 Spec	Contracts 9+	Increase	USD	4,400	4,000	5,500	5,000
ZD9130 Hedge/Member	Contracts 9+	Increase	USD	4,000	4,000	5,000	5,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ETHANOL - Outright Rates

CHICAGO ETHANOL FUT (CU)

CU	Spec	Mths 2	Increase	USD	5,500	5,000	6,325	5,750
CU	Hedge/Member	Mths 2	Increase	USD	5,000	5,000	5,750	5,750

NEW YORK ETHANOL FUT (EZ)

EZ	Spec	Mth 1	Decrease	USD	17,600	16,000	15,840	14,400
EZ	Hedge/Member	Mth 1	Decrease	USD	16,000	16,000	14,400	14,400

FREIGHT - Outright Rates

TC2 ROTTERDAM TO USAC 37K MT (TM)

TM	Spec	Mnth 1	Increase	USD	4,950	4,500	7,700	7,000
TM	Hedge/Member	Mnth 1	Increase	USD	4,500	4,500	7,000	7,000
TM	Spec	Mnths 3+	Increase	USD	1,980	1,800	2,750	2,500
TM	Hedge/Member	Mnths 3+	Increase	USD	1,800	1,800	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
FX - Outright Rates								
AD/JY FUTURES (AJ)								
AJ	Spec		Increase	JPY	412,500	375,000	478,500	435,000
AJ	Hedge/Member		Increase	JPY	375,000	375,000	435,000	435,000
AD/NE CROSS RATE FUTURES (AN)								
AN	Spec		Increase	NZD	3,520	3,200	3,960	3,600
AN	Hedge/Member		Increase	NZD	3,200	3,200	3,600	3,600
AFRICAN RAND FUTURES (RA)								
RA	Spec		Increase	USD	1,568	1,425	1,870	1,700
RA	Hedge/Member		Increase	USD	1,425	1,425	1,700	1,700
BPJY FUTURE (BY)								
BY	Spec		Increase	JPY	396,000	360,000	462,000	420,000
BY	Hedge/Member		Increase	JPY	360,000	360,000	420,000	420,000
BPSF FUTURE (BF)								
BF	Spec		Increase	CHF	2,750	2,500	3,300	3,000
BF	Hedge/Member		Increase	CHF	2,500	2,500	3,000	3,000
BRITISH POUND FUTURES (BP)								
BP	Spec		Increase	USD	1,485	1,350	1,650	1,500
BP	Hedge/Member		Increase	USD	1,350	1,350	1,500	1,500
CD/JY FUTURES (CY)								
CY	Spec		Increase	JPY	401,500	365,000	451,000	410,000
CY	Hedge/Member		Increase	JPY	365,000	365,000	410,000	410,000
CZECH KORUNA FUTURES (CZ)								
CZ	Spec		Increase	USD	4,400	4,000	5,500	5,000
CZ	Hedge/Member		Increase	USD	4,000	4,000	5,000	5,000
CZECH KORUNA/EURO FX FUTURES (K)								
K	Spec		Increase	EUR	1,870	1,700	2,090	1,900
K	Hedge/Member		Increase	EUR	1,700	1,700	1,900	1,900
EC/AD CROSS RATE FUTURES (CA)								
CA	Spec		Increase	AUD	3,520	3,200	3,960	3,600
CA	Hedge/Member		Increase	AUD	3,200	3,200	3,600	3,600
EC/NKR FUTURES (CN)								
CN	Spec		Increase	NOK	22,000	20,000	26,400	24,000
CN	Hedge/Member		Increase	NOK	20,000	20,000	24,000	24,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
EC/SKR CROSS RATE FUTURES (KE)								
KE	Spec		Increase	SEK	16,500	15,000	19,800	18,000
KE	Hedge/Member		Increase	SEK	15,000	15,000	18,000	18,000
E-MICRO EUR/USD FUTURES (M6E)								
M6E	Spec		Increase	USD	264	240	286	260
M6E	Hedge/Member		Increase	USD	240	240	260	260
E-MICRO GBP/USD FUTURES (M6B)								
M6B	Spec		Increase	USD	149	135	165	150
M6B	Hedge/Member		Increase	USD	135	135	150	150
E-MINI EURO FX FUTURE (E7)								
E7	Spec		Increase	USD	1,320	1,200	1,430	1,300
E7	Hedge/Member		Increase	USD	1,200	1,200	1,300	1,300
EURO FUTURE (EC)								
EC	Spec		Increase	USD	2,640	2,400	2,860	2,600
EC	Hedge/Member		Increase	USD	2,400	2,400	2,600	2,600
EURO FX/BP FUTURE (RP)								
RP	Spec		Increase	GBP	1,375	1,250	1,540	1,400
RP	Hedge/Member		Increase	GBP	1,250	1,250	1,400	1,400
EURO FX/SF FUTURES (RF)								
RF	Spec		Increase	CHF	1,265	1,150	1,485	1,350
RF	Hedge/Member		Increase	CHF	1,150	1,150	1,350	1,350
EURO/TURKISH LIRA FUTURES (TRE)								
TRE	Spec		Increase	TRY	15,400	14,000	18,150	16,500
TRE	Hedge/Member		Increase	TRY	14,000	14,000	16,500	16,500
HUNGARIAN FORINT/ EURO FX FUTURES (R)								
R	Spec		Increase	EUR	1,760	1,600	2,200	2,000
R	Hedge/Member		Increase	EUR	1,600	1,600	2,000	2,000
MEXICAN PESO FUTURES (MP)								
MP	Spec		Increase	USD	1,760	1,600	2,035	1,850
MP	Hedge/Member		Increase	USD	1,600	1,600	1,850	1,850
POLISH ZLOTY FUTURES (PZ)								
PZ	Spec		Increase	USD	4,400	4,000	4,950	4,500
PZ	Hedge/Member		Increase	USD	4,000	4,000	4,500	4,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
POLISH ZLOTY/EURO FX FUTURES (Z)								
Z	Spec		Increase	EUR	1,870	1,700	2,530	2,300
Z	Hedge/Member		Increase	EUR	1,700	1,700	2,300	2,300
RU RUSSIAN RUBLE FUTURES (RU)								
RU	Spec	Jan 15 - Dec 15	Increase	USD	6,600	6,000	7,920	7,200
RU	Hedge/Member	Jan 15 - Dec 15	Increase	USD	6,000	6,000	7,200	7,200
RU	Spec	Jan 16 - Dec 16	Increase	USD	7,920	7,200	9,240	8,400
RU	Hedge/Member	Jan 16 - Dec 16	Increase	USD	7,200	7,200	8,400	8,400
RU	Spec	Jan 17 - Dec 17	Increase	USD	11,000	10,000	12,320	11,200
RU	Hedge/Member	Jan 17 - Dec 17	Increase	USD	10,000	10,000	11,200	11,200
RU	Spec	Jan 18+	Increase	USD	15,400	14,000	16,720	15,200
RU	Hedge/Member	Jan 18+	Increase	USD	14,000	14,000	15,200	15,200
U.S. DOLLAR TURKISH LIRA FUTURES (TRY)								
TRY	Spec		Increase	TRY	14,300	13,000	15,950	14,500
TRY	Hedge/Member		Increase	TRY	13,000	13,000	14,500	14,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
INTEREST RATES - Outright Rates								
10-YR EUR INTEREST RATE SWAP FUT (N1E)								
N1E	Spec		Increase	EUR	1,375	1,250	1,540	1,400
N1E	Hedge/Member		Increase	EUR	1,250	1,250	1,400	1,400
2 YEAR TREASURY NOTE FUTURES (26)								
26	Spec		Increase	USD	506	460	550	500
26	Hedge/Member		Increase	USD	460	460	500	500
2 YEAR USD INT RATE SWAP FUTURES (T1U)								
T1U	Spec		Increase	USD	352	320	385	350
T1U	Hedge/Member		Increase	USD	320	320	350	350
2-YR EUR INTEREST RATE SWAP FUT (T1E)								
T1E	Spec		Increase	EUR	220	200	253	230
T1E	Hedge/Member		Increase	EUR	200	200	230	230
3 YEAR TREASURY NOTE FUTURE (3YR)								
3YR	Spec		Increase	USD	550	500	660	600
3YR	Hedge/Member		Increase	USD	500	500	600	600
30 DAY FED FUND FUTURES (41)								
41	Spec	Month 1	Increase	USD	143	130	165	150
41	Hedge/Member	Month 1	Increase	USD	130	130	150	150
41	Spec	Months 2-4	Increase	USD	176	160	198	180
41	Hedge/Member	Months 2-4	Increase	USD	160	160	180	180
41	Spec	Months 5-12	Increase	USD	341	310	385	350
41	Hedge/Member	Months 5-12	Increase	USD	310	310	350	350
41	Spec	Months 13-24	Increase	USD	578	525	633	575
41	Hedge/Member	Months 13-24	Increase	USD	525	525	575	575
30 YEAR USD INTEREST RATE SWAP (B1U)								
B1U	Spec		Increase	USD	4,400	4,000	5,500	5,000
B1U	Hedge/Member		Increase	USD	4,000	4,000	5,000	5,000
30 YR U.S. TREASURY BOND FUTURES (17)								
17	Spec		Increase	USD	2,310	2,100	2,530	2,300
17	Hedge/Member		Increase	USD	2,100	2,100	2,300	2,300
5-YR EUR INTEREST RATE SWAP FUT (F1E)								
F1E	Spec		Increase	EUR	825	750	935	850
F1E	Hedge/Member		Increase	EUR	750	750	850	850

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

EURODOLLAR FUTURES (ED)

ED	Spec	Tier 02 [contr 04-contr 08]	Increase	USD	275	250	385	350
ED	Hedge/Member	Tier 02 [contr 04-contr 08]	Increase	USD	250	250	350	350
ED	Spec	Tier 03 [contr 09-contr 12]	Increase	USD	440	400	495	450
ED	Hedge/Member	Tier 03 [contr 09-contr 12]	Increase	USD	400	400	450	450

LONG TERM U.S. TREASURY BOND FUTURE (UBE)

UBE	Spec		Increase	USD	2,970	2,700	3,190	2,900
UBE	Hedge/Member		Increase	USD	2,700	2,700	2,900	2,900

METALS - Outright Rates

STEEL BILLET FOB BLK SEA FUT (SSF)

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
COLUMBIA GULF ONSHORE BASIS FUT (GL)								
GL	Spec	Mnths 19+	Increase	USD	66	60	77	70
GL	Hedge/Member	Mnths 19+	Increase	USD	60	60	70	70
E-MINI NATURAL GAS FUTURES (QG)								
QG	Spec	Summer 2015	Increase	USD	523	475	578	525
QG	Hedge/Member	Summer 2015	Increase	USD	475	475	525	525
QG	Spec	Winter 2015/2016	Increase	USD	413	375	468	425
QG	Hedge/Member	Winter 2015/2016	Increase	USD	375	375	425	425
QG	Spec	Summer 2016	Increase	USD	330	300	358	325
QG	Hedge/Member	Summer 2016	Increase	USD	300	300	325	325
HENRY HUB FUT (NN)								
NN	Spec	Summer 2015	Increase	USD	523	475	578	525
NN	Hedge/Member	Summer 2015	Increase	USD	475	475	525	525
NN	Spec	Winter 2015/2016	Increase	USD	413	375	468	425
NN	Hedge/Member	Winter 2015/2016	Increase	USD	375	375	425	425
NN	Spec	Summer 2016	Increase	USD	330	300	358	325
NN	Hedge/Member	Summer 2016	Increase	USD	300	300	325	325
HENRY HUB FUT TRADE AT SETTLEMENT (NNT)								
NNT	Spec	Summer 2015	Increase	USD	523	475	578	525
NNT	Hedge/Member	Summer 2015	Increase	USD	475	475	525	525
NNT	Spec	Winter 2015/2016	Increase	USD	413	375	468	425
NNT	Hedge/Member	Winter 2015/2016	Increase	USD	375	375	425	425
NNT	Spec	Summer 2016	Increase	USD	330	300	358	325
NNT	Hedge/Member	Summer 2016	Increase	USD	300	300	325	325
HENRY HUB INDEX FUT (IN)								
IN	Spec	Mnth 1-2	Increase	USD	1,320	1,200	1,540	1,400
IN	Hedge/Member	Mnth 1-2	Increase	USD	1,200	1,200	1,400	1,400

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
HENRY HUB NAT GAS LAST DAY DELV (MNG)								
MNG	Spec	Summer 2015	Increase	USD	523	475	578	525
MNG	Hedge/Member	Summer 2015	Increase	USD	475	475	525	525
MNG	Spec	Winter 2015/2016	Increase	USD	413	375	468	425
MNG	Hedge/Member	Winter 2015/2016	Increase	USD	375	375	425	425
MNG	Spec	Summer 2016	Increase	USD	330	300	358	325
MNG	Hedge/Member	Summer 2016	Increase	USD	300	300	325	325
HENRY HUB PENULTIMATE (NP)								
NP	Spec	Summer 2015	Increase	USD	523	475	578	525
NP	Hedge/Member	Summer 2015	Increase	USD	475	475	525	525
NP	Spec	Winter 2015/2016	Increase	USD	413	375	468	425
NP	Hedge/Member	Winter 2015/2016	Increase	USD	375	375	425	425
NP	Spec	Summer 2016	Increase	USD	330	300	358	325
NP	Hedge/Member	Summer 2016	Increase	USD	300	300	325	325
HH TAS NYMEX NATURAL GAS FUTURES (HHT)								
HHT	Spec	Summer 2015	Increase	USD	2,090	1,900	2,310	2,100
HHT	Hedge/Member	Summer 2015	Increase	USD	1,900	1,900	2,100	2,100
HHT	Spec	Winter 2015/2016	Increase	USD	1,650	1,500	1,870	1,700
HHT	Hedge/Member	Winter 2015/2016	Increase	USD	1,500	1,500	1,700	1,700
HHT	Spec	Summer 2016	Increase	USD	1,320	1,200	1,430	1,300
HHT	Hedge/Member	Summer 2016	Increase	USD	1,200	1,200	1,300	1,300
NATURAL GAS HENRY HUB FUTURE (NG)								
NG	Spec	Summer 2015	Increase	USD	2,090	1,900	2,310	2,100
NG	Hedge/Member	Summer 2015	Increase	USD	1,900	1,900	2,100	2,100
NG	Spec	Winter 2015/2016	Increase	USD	1,650	1,500	1,870	1,700
NG	Hedge/Member	Winter 2015/2016	Increase	USD	1,500	1,500	1,700	1,700
NG	Spec	Summer 2016	Increase	USD	1,320	1,200	1,430	1,300
NG	Hedge/Member	Summer 2016	Increase	USD	1,200	1,200	1,300	1,300
NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)								
PD	Spec	Mnths 3-6	Increase	USD	50	45	55	50
PD	Hedge/Member	Mnths 3-6	Increase	USD	45	45	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS TRADE AT SETTLEMENT (NGT)								
NGT	Spec	Summer 2015	Increase	USD	2,090	1,900	2,310	2,100
NGT	Hedge/Member	Summer 2015	Increase	USD	1,900	1,900	2,100	2,100
NGT	Spec	Winter 2015/2016	Increase	USD	1,650	1,500	1,870	1,700
NGT	Hedge/Member	Winter 2015/2016	Increase	USD	1,500	1,500	1,700	1,700
NGT	Spec	Summer 2016	Increase	USD	1,320	1,200	1,430	1,300
NGT	Hedge/Member	Summer 2016	Increase	USD	1,200	1,200	1,300	1,300
NYMEX NATURAL GAS (H.HUB LTD) FUT (HH)								
HH	Spec	Summer 2015	Increase	USD	2,090	1,900	2,310	2,100
HH	Hedge/Member	Summer 2015	Increase	USD	1,900	1,900	2,100	2,100
HH	Spec	Winter 2015/2016	Increase	USD	1,650	1,500	1,870	1,700
HH	Hedge/Member	Winter 2015/2016	Increase	USD	1,500	1,500	1,700	1,700
HH	Spec	Summer 2016	Increase	USD	1,320	1,200	1,430	1,300
HH	Hedge/Member	Summer 2016	Increase	USD	1,200	1,200	1,300	1,300
NYMEX NATURAL GAS FUTURES (HP)								
HP	Spec	Summer 2015	Increase	USD	2,090	1,900	2,310	2,100
HP	Hedge/Member	Summer 2015	Increase	USD	1,900	1,900	2,100	2,100
HP	Spec	Winter 2015/2016	Increase	USD	1,650	1,500	1,870	1,700
HP	Hedge/Member	Winter 2015/2016	Increase	USD	1,500	1,500	1,700	1,700
HP	Spec	Summer 2016	Increase	USD	1,320	1,200	1,430	1,300
HP	Hedge/Member	Summer 2016	Increase	USD	1,200	1,200	1,300	1,300
SONAT BASIS FUT (SZ)								
SZ	Spec	Mnths 3-7	Increase	USD	28	25	33	30
SZ	Hedge/Member	Mnths 3-7	Increase	USD	25	25	30	30
TCO BASIS FUT (TC)								
TC	Spec	Mnths 20+	Increase	USD	220	200	253	230
TC	Hedge/Member	Mnths 20+	Increase	USD	200	200	230	230
TEXAS GAS ZONE1 NG BASIS (9F)								
9F	Spec	Mnths 20+	Increase	USD	220	200	275	250
9F	Hedge/Member	Mnths 20+	Increase	USD	200	200	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
3.5% F OIL(PLTS) BRGES FOB RDM CRCK (BOB)								
BOB	Spec	Mnth 2	Increase	USD	6,985	6,350	8,382	7,620
BOB	Hedge/Member	Mnth 2	Increase	USD	6,350	6,350	7,620	7,620
BOB	Spec	Mnths 3-7	Increase	USD	6,287	5,715	7,684	6,985
BOB	Hedge/Member	Mnths 3-7	Increase	USD	5,715	5,715	6,985	6,985
BOB	Spec	Mnths 8+	Increase	USD	6,287	5,715	7,684	6,985
BOB	Hedge/Member	Mnths 8+	Increase	USD	5,715	5,715	6,985	6,985
FAME BIO ARGUS RDM RED VS ICE GAS (FBT)								
FBT	Spec	Mth 1	Increase	USD	2,200	2,000	2,860	2,600
FBT	Hedge/Member	Mth 1	Increase	USD	2,000	2,000	2,600	2,600
FBT	Spec	Mth 2+	Increase	USD	2,200	2,000	2,860	2,600
FBT	Hedge/Member	Mth 2+	Increase	USD	2,000	2,000	2,600	2,600
FUEL OIL CRACK VS. ICE (FO)								
FO	Spec	Mnth 2	Increase	USD	1,100	1,000	1,320	1,200
FO	Hedge/Member	Mnth 2	Increase	USD	1,000	1,000	1,200	1,200
FO	Spec	Mnths 3-7	Increase	USD	990	900	1,210	1,100
FO	Hedge/Member	Mnths 3-7	Increase	USD	900	900	1,100	1,100
FO	Spec	Mnths 8+	Increase	USD	990	900	1,210	1,100
FO	Hedge/Member	Mnths 8+	Increase	USD	900	900	1,100	1,100
GASOIL 0.1 RDAM BRGS V. ICE (WQ)								
WQ	Spec	Mnth 1	Increase	USD	1,760	1,600	1,980	1,800
WQ	Hedge/Member	Mnth 1	Increase	USD	1,600	1,600	1,800	1,800
WQ	Spec	Mnths 2-5	Increase	USD	1,650	1,500	1,870	1,700
WQ	Hedge/Member	Mnths 2-5	Increase	USD	1,500	1,500	1,700	1,700
GLFCST JET PLATTS UP/DN FUT (ME)								
ME	Spec	Mnth 1	Increase	USD	2,090	1,900	2,640	2,400
ME	Hedge/Member	Mnth 1	Increase	USD	1,900	1,900	2,400	2,400
ME	Spec	Mnth 2	Increase	USD	935	850	1,100	1,000
ME	Hedge/Member	Mnth 2	Increase	USD	850	850	1,000	1,000
GRP THREE SUB-OCT GS (PLT) VS RBOB (A8)								
A8	Spec	Mnth 1	Increase	USD	3,300	3,000	3,740	3,400
A8	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	3,400	3,400
A8	Spec	Mnths 2-4	Increase	USD	2,420	2,200	2,860	2,600
A8	Hedge/Member	Mnths 2-4	Increase	USD	2,200	2,200	2,600	2,600
A8	Spec	Mnths 5+	Increase	USD	2,420	2,200	2,860	2,600
A8	Hedge/Member	Mnths 5+	Increase	USD	2,200	2,200	2,600	2,600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
GRP3 ULSD VS NY HRBR ULSD FUT (A6)								
A6	Spec	Mnths 3+	Increase	USD	1,210	1,100	1,650	1,500
A6	Hedge/Member	Mnths 3+	Increase	USD	1,100	1,100	1,500	1,500
GULF CO NO6 FUELOIL 3% V. EURO 3.5% (GCU)								
GCU	Spec	Mnth 1	Increase	USD	880	800	1,430	1,300
GCU	Hedge/Member	Mnth 1	Increase	USD	800	800	1,300	1,300
GCU	Spec	Mnth 2-6	Decrease	USD	660	600	495	450
GCU	Hedge/Member	Mnth 2-6	Decrease	USD	600	600	450	450
GCU	Spec	Mnths 7+	Decrease	USD	440	400	330	300
GCU	Hedge/Member	Mnths 7+	Decrease	USD	400	400	300	300
GULF COAST CBOB GAS A2 VS RBOB SRRD (CRB)								
CRB	Spec	Mnth 1	Increase	USD	3,850	3,500	4,400	4,000
CRB	Hedge/Member	Mnth 1	Increase	USD	3,500	3,500	4,000	4,000
JET CIF NWE VS ICE (JC)								
JC	Spec	Mnth 2	Increase	USD	4,950	4,500	5,500	5,000
JC	Hedge/Member	Mnth 2	Increase	USD	4,500	4,500	5,000	5,000
JC	Spec	Mnths 3-6	Increase	USD	3,190	2,900	3,740	3,400
JC	Hedge/Member	Mnths 3-6	Increase	USD	2,900	2,900	3,400	3,400
JC	Spec	Mnths 7+	Increase	USD	1,870	1,700	2,090	1,900
JC	Hedge/Member	Mnths 7+	Increase	USD	1,700	1,700	1,900	1,900
MIN JETKERO CRGOS CIF NWE VS GASOIL (MJC)								
MJC	Spec	Mnth 2	Increase	USD	495	450	550	500
MJC	Hedge/Member	Mnth 2	Increase	USD	450	450	500	500
MJC	Spec	Mnths 3-6	Increase	USD	319	290	374	340
MJC	Hedge/Member	Mnths 3-6	Increase	USD	290	290	340	340
MJC	Spec	Mnths 7+	Increase	USD	187	170	209	190
MJC	Hedge/Member	Mnths 7+	Increase	USD	170	170	190	190
MINI GSOIL .1 PLTTS VS ICE GSOIL FU (MGB)								
MGB	Spec	Mnth 1	Increase	USD	176	160	198	180
MGB	Hedge/Member	Mnth 1	Increase	USD	160	160	180	180
MGB	Spec	Mnths 2-5	Increase	USD	165	150	187	170
MGB	Hedge/Member	Mnths 2-5	Increase	USD	150	150	170	170
NEW YORK FUEL OIL 1% V. EURO 1% FO (NYF)								
NYF	Spec	Mnths 3+	Decrease	USD	1,100	1,000	880	800
NYF	Hedge/Member	Mnths 3+	Decrease	USD	1,000	1,000	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
RBOB UP-DOWN CALENDAR FUT (RV)								
RV	Spec	Mnth 1	Increase	USD	2,310	2,100	2,970	2,700
RV	Hedge/Member	Mnth 1	Increase	USD	2,100	2,100	2,700	2,700
RME BIO ARGUS RDM RED VS ICS GAS (BFR)								
BFR	Spec	Mnth 1	Increase	USD	3,960	3,600	4,620	4,200
BFR	Hedge/Member	Mnth 1	Increase	USD	3,600	3,600	4,200	4,200
BFR	Spec	Mnths 2+	Increase	USD	2,530	2,300	3,080	2,800
BFR	Hedge/Member	Mnths 2+	Increase	USD	2,300	2,300	2,800	2,800
SINGAPORE FUEL OIL SPREAD FUT (SD)								
SD	Spec	Mnths 1	Increase	USD	7,260	6,600	8,250	7,500
SD	Hedge/Member	Mnths 1	Increase	USD	6,600	6,600	7,500	7,500
SD	Spec	Mnths 26+	Increase	USD	3,630	3,300	4,290	3,900
SD	Hedge/Member	Mnths 26+	Increase	USD	3,300	3,300	3,900	3,900
SINGAPORE GASOIL VS ICE (GA)								
GA	Spec	Mnths 3+	Increase	USD	358	325	413	375
GA	Hedge/Member	Mnths 3+	Increase	USD	325	325	375	375
SINGAPORE JET KERO GASOIL FUT (RK)								
RK	Spec	Mnth 3+	Increase	USD	385	350	495	450
RK	Hedge/Member	Mnth 3+	Increase	USD	350	350	450	450
SPORE FUEL OIL 180CST 6.35 CK (STR)								
STR	Spec		Increase	USD	3,850	3,500	4,620	4,200
STR	Hedge/Member		Increase	USD	3,500	3,500	4,200	4,200
SPORE MOGAS92 UNLD BRENT SPRD FUT (1NB)								
1NB	Spec	Mnths 2+	Decrease	USD	3,080	2,800	2,750	2,500
1NB	Hedge/Member	Mnths 2+	Decrease	USD	2,800	2,800	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
REFINED PRODUCTS - Outright Rates								
1% FUEL OIL (PLT) CARG CIF NWE (1X)								
1X	Spec		Increase	USD	26,400	24,000	33,000	30,000
1X	Hedge/Member		Increase	USD	24,000	24,000	30,000	30,000
3.5% FUEL OIL CID MED FUT (7D)								
7D	Spec		Increase	USD	33,000	30,000	38,500	35,000
7D	Hedge/Member		Increase	USD	30,000	30,000	35,000	35,000
CHICAGO ULSD (PLATTS) FUT (4C)								
4C	Spec		Increase	USD	6,600	6,000	7,260	6,600
4C	Hedge/Member		Increase	USD	6,000	6,000	6,600	6,600
E-MINI GASOLINE FUTURES (QU)								
QU	Spec	Summer 2015	Increase	USD	2,145	1,950	2,310	2,100
QU	Hedge/Member	Summer 2015	Increase	USD	1,950	1,950	2,100	2,100
EUR 1%FUEL OIL CARG FOB MED(PLATTS) (EFM)								
EFM	Spec		Increase	USD	28,600	26,000	37,400	34,000
EFM	Hedge/Member		Increase	USD	26,000	26,000	34,000	34,000
GAS EURO-BOB OXY (ARG) NEW BRG (7H)								
7H	Spec	Mnth 1	Increase	USD	41,800	38,000	44,000	40,000
7H	Hedge/Member	Mnth 1	Increase	USD	38,000	38,000	40,000	40,000
7H	Spec	Mnths 2-6	Increase	USD	40,700	37,000	42,900	39,000
7H	Hedge/Member	Mnths 2-6	Increase	USD	37,000	37,000	39,000	39,000
7H	Spec	Mnths 7+	Increase	USD	39,600	36,000	41,800	38,000
7H	Hedge/Member	Mnths 7+	Increase	USD	36,000	36,000	38,000	38,000
MINI 1% FUEL OIL CAR MED FUT (MFD)								
MFD	Spec		Increase	USD	2,860	2,600	3,740	3,400
MFD	Hedge/Member		Increase	USD	2,600	2,600	3,400	3,400
MINI GAS EUROBOB OXY BARGES FUT (MEO)								
MEO	Spec	Mnth 1	Increase	USD	4,180	3,800	4,400	4,000
MEO	Hedge/Member	Mnth 1	Increase	USD	3,800	3,800	4,000	4,000
MEO	Spec	Mnths 2-6	Increase	USD	4,070	3,700	4,290	3,900
MEO	Hedge/Member	Mnths 2-6	Increase	USD	3,700	3,700	3,900	3,900
MEO	Spec	Mnths 7+	Increase	USD	3,960	3,600	4,180	3,800
MEO	Hedge/Member	Mnths 7+	Increase	USD	3,600	3,600	3,800	3,800
NY 2.2% FUEL OIL (PLATTS) FUT (Y3)								
Y3	Spec		Increase	USD	4,840	4,400	5,280	4,800
Y3	Hedge/Member		Increase	USD	4,400	4,400	4,800	4,800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NY 3.0% FUEL OIL (PLATTS) FUT (H1)								
H1	Spec		Increase	USD	4,400	4,000	4,840	4,400
H1	Hedge/Member		Increase	USD	4,000	4,000	4,400	4,400
RBOB CALENDAR FUT (RL)								
RL	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
RL	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200
RBOB GASOLINE FINANCIAL FUTURES (RT)								
RT	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
RT	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200
RBOB GASOLINE FUTURES (RB)								
RB	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
RB	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200
RBOB GASOLINE TAM LONDON (RBL)								
RBL	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
RBL	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200
RBOB GASOLINE TAM PLATTS PR (RBS)								
RBS	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
RBS	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200
RBOB GASOLINE TAM PLATTS PRICE (4RB)								
4RB	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
4RB	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200
RBOB GASOLINE TAM PLATTS PRICING (3RB)								
3RB	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
3RB	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200
RBOB LAST DAY FINANCIAL FUTURES (27)								
27	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
27	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200
RBOB PLATTS 3:15 TRADABLE MARKER (RBP)								
RBP	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
RBP	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200
RBOB TRADE AT SETTLEMENT (RBT)								
RBT	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
RBT	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200

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

SYNRBOB LAST DAY FINANCIAL FUT (S27)

S27	Spec	Summer 2015	Increase	USD	4,290	3,900	4,620	4,200
S27	Hedge/Member	Summer 2015	Increase	USD	3,900	3,900	4,200	4,200

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								
AGRICULTURE - Intra Spreads								
Bean Spread: Aug 15 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	121	110	110	100
YK	Hedge/Member		Decrease	USD	110	110	100	100
Bean Spread: Aug 15 vs Jan 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	605	550	550	500
S	Hedge/Member		Decrease	USD	550	550	500	500
Bean Spread: Aug 15 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	61	55
YK	Hedge/Member		Decrease	USD	100	100	55	55
Bean Spread: Aug 15 vs Sep 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	303	275
S	Hedge/Member		Decrease	USD	500	500	275	275
Bean Spread: Jan 15 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	121	110	55	50
YK	Hedge/Member		Decrease	USD	110	110	50	50
Bean Spread: Jan 15 vs Aug 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	605	550	275	250
S	Hedge/Member		Decrease	USD	550	550	250	250
Bean Spread: Jan 15 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	165	150	132	120
YK	Hedge/Member		Decrease	USD	150	150	120	120
Bean Spread: Jan 15 vs Jan 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	825	750	660	600
S	Hedge/Member		Decrease	USD	750	750	600	600
Bean Spread: Jan 15 vs Jul 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	44	40	50	45
YK	Hedge/Member		Increase	USD	40	40	45	45
Bean Spread: Jan 15 vs Jul 15 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	220	200	248	225
S	Hedge/Member		Increase	USD	200	200	225	225
Bean Spread: Jan 15 vs May 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	33	30	39	35
YK	Hedge/Member		Increase	USD	30	30	35	35

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bean Spread: Jan 15 vs May 15 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	165	150	193	175
S	Hedge/Member		Increase	USD	150	150	175	175
Bean Spread: Jan 15 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	121	110	88	80
YK	Hedge/Member		Decrease	USD	110	110	80	80
Bean Spread: Jan 15 vs Sep 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	605	550	440	400
S	Hedge/Member		Decrease	USD	550	550	400	400
Bean Spread: Jan 16 vs Jul 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	132	120	121	110
YK	Hedge/Member		Decrease	USD	120	120	110	110
Bean Spread: Jan 16 vs Jul 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	660	600	605	550
S	Hedge/Member		Decrease	USD	600	600	550	550
Bean Spread: Jul 15 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	88	80	28	25
YK	Hedge/Member		Decrease	USD	80	80	25	25
Bean Spread: Jul 15 vs Aug 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	440	400	138	125
S	Hedge/Member		Decrease	USD	400	400	125	125
Bean Spread: Jul 15 vs Mar 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	275	250	121	110
YK	Hedge/Member		Decrease	USD	250	250	110	110
Bean Spread: Jul 15 vs Mar 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,375	1,250	605	550
S	Hedge/Member		Decrease	USD	1,250	1,250	550	550
Bean Spread: Jul 15 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	99	90	72	65
YK	Hedge/Member		Decrease	USD	90	90	65	65
Bean Spread: Jul 15 vs Sep 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	495	450	358	325
S	Hedge/Member		Decrease	USD	450	450	325	325

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bean Spread: Mar 15 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	44	40
YK	Hedge/Member		Decrease	USD	100	100	40	40
Bean Spread: Mar 15 vs Aug 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	220	200
S	Hedge/Member		Decrease	USD	500	500	200	200
Bean Spread: Mar 15 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	154	140	132	120
YK	Hedge/Member		Decrease	USD	140	140	120	120
Bean Spread: Mar 15 vs Jan 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	770	700	660	600
S	Hedge/Member		Decrease	USD	700	700	600	600
Bean Spread: Mar 15 vs Jul 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	33	30	50	45
YK	Hedge/Member		Increase	USD	30	30	45	45
Bean Spread: Mar 15 vs Jul 15 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	165	150	248	225
S	Hedge/Member		Increase	USD	150	150	225	225
Bean Spread: Mar 15 vs May 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	33	30	39	35
YK	Hedge/Member		Increase	USD	30	30	35	35
Bean Spread: Mar 15 vs May 15 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	165	150	193	175
S	Hedge/Member		Increase	USD	150	150	175	175
Bean Spread: Mar 15 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	88	80
YK	Hedge/Member		Decrease	USD	100	100	80	80
Bean Spread: Mar 15 vs Sep 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	440	400
S	Hedge/Member		Decrease	USD	500	500	400	400
Bean Spread: Mar 16 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	132	120	110	100
YK	Hedge/Member		Decrease	USD	120	120	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bean Spread: Mar 16 vs Aug 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	660	600	550	500
S	Hedge/Member		Decrease	USD	600	600	500	500
Bean Spread: Mar 16 vs Jan 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	22	20	132	120
YK	Hedge/Member		Increase	USD	20	20	120	120
Bean Spread: Mar 16 vs Jan 15 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	110	100	660	600
S	Hedge/Member		Increase	USD	100	100	600	600
Bean Spread: Mar 16 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	165	150	22	20
YK	Hedge/Member		Decrease	USD	150	150	20	20
Bean Spread: Mar 16 vs Jan 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	825	750	110	100
S	Hedge/Member		Decrease	USD	750	750	100	100
Bean Spread: Mar 16 vs Mar 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	286	260	132	120
YK	Hedge/Member		Decrease	USD	260	260	120	120
Bean Spread: Mar 16 vs Mar 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,430	1,300	660	600
S	Hedge/Member		Decrease	USD	1,300	1,300	600	600
Bean Spread: Mar 16 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	132	120	55	50
YK	Hedge/Member		Decrease	USD	120	120	50	50
Bean Spread: Mar 16 vs Sep 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	660	600	275	250
S	Hedge/Member		Decrease	USD	600	600	250	250
Bean Spread: May 15 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	88	80	28	25
YK	Hedge/Member		Decrease	USD	80	80	25	25
Bean Spread: May 15 vs Aug 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	440	400	138	125
S	Hedge/Member		Decrease	USD	400	400	125	125

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bean Spread: May 15 vs Mar 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	275	250	132	120
YK	Hedge/Member		Decrease	USD	250	250	120	120
Bean Spread: May 15 vs Mar 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,375	1,250	660	600
S	Hedge/Member		Decrease	USD	1,250	1,250	600	600
Bean Spread: May 15 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	99	90	88	80
YK	Hedge/Member		Decrease	USD	90	90	80	80
Bean Spread: May 15 vs Sep 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	495	450	440	400
S	Hedge/Member		Decrease	USD	450	450	400	400
Bean Spread: Nov 15 vs Jan 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	165	150	132	120
YK	Hedge/Member		Decrease	USD	150	150	120	120
Bean Spread: Nov 15 vs Jan 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	825	750	660	600
S	Hedge/Member		Decrease	USD	750	750	600	600
Bean Spread: Nov 15 vs Mar 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	154	140	132	120
YK	Hedge/Member		Decrease	USD	140	140	120	120
Bean Spread: Nov 15 vs Mar 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	770	700	660	600
S	Hedge/Member		Decrease	USD	700	700	600	600
Bean Spread: Nov 15 vs Mar 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	165	150	28	25
YK	Hedge/Member		Decrease	USD	150	150	25	25
Bean Spread: Nov 15 vs Mar 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	825	750	138	125
S	Hedge/Member		Decrease	USD	750	750	125	125
Bean Spread: Sep 15 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	66	60	44	40
YK	Hedge/Member		Decrease	USD	60	60	40	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bean Spread: Sep 15 vs Jan 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	330	300	220	200
S	Hedge/Member		Decrease	USD	300	300	200	200
Bean Spread: Sep 15 vs Nov 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	55	50	44	40
YK	Hedge/Member		Decrease	USD	50	50	40	40
Bean Spread: Sep 15 vs Nov 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	275	250	220	200
S	Hedge/Member		Decrease	USD	250	250	200	200
Cash Settled Cheese - Tier 1 vs. Tier 2 (CASH CHEESE FUTURES)								
CSC	Spec		New	USD			880	800
CSC	Hedge/Member		New	USD			800	800
Cash Settled Cheese - Tier 1 vs Tier 3 (CASH CHEESE FUTURES)								
CSC	Spec		New	USD			880	800
CSC	Hedge/Member		New	USD			800	800
Cash Settled Cheese - Tier 2 vs, Tier 3 (CASH CHEESE FUTURES)								
CSC	Spec		New	USD			880	800
CSC	Hedge/Member		New	USD			800	800
Cash Settled Cheese - Tier 3 vs. Tier 3 (CASH CHEESE FUTURES)								
CSC	Spec		New	USD			550	500
CSC	Hedge/Member		New	USD			500	500
Corn Spread Mar 16 vs Jul 16 (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	110	100
C	Hedge/Member		Decrease	USD	150	150	100	100
Corn Spread Mar 16 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	22	20
YC	Hedge/Member		Decrease	USD	30	30	20	20
Corn Spread Sep 16 vs Jul 16 (CORN FUTURES)								
C	Spec		New	USD			220	200
C	Hedge/Member		New	USD			200	200
Corn Spread Sep 16 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		New	USD			44	40
YC	Hedge/Member		New	USD			40	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Spread: Dec 15 vs Jul 16 (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	110	100
C	Hedge/Member		Decrease	USD	150	150	100	100
Corn Spread: Dec 15 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	22	20
YC	Hedge/Member		Decrease	USD	30	30	20	20
Corn Spread: Dec 15 vs Mar 16 (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	55	50
C	Hedge/Member		Decrease	USD	150	150	50	50
Corn Spread: Dec 15 vs Mar 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	11	10
YC	Hedge/Member		Decrease	USD	30	30	10	10
Corn Spread: Jul 15 vs Dec 15 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	110	100
C	Hedge/Member		Decrease	USD	250	250	100	100
Corn Spread: Jul 15 vs Dec 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	22	20
YC	Hedge/Member		Decrease	USD	50	50	20	20
Corn Spread: Jul 15 vs Jul 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	165	150
C	Hedge/Member		Decrease	USD	300	300	150	150
Corn Spread: Jul 15 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	33	30
YC	Hedge/Member		Decrease	USD	60	60	30	30
Corn Spread: Jul 15 vs Mar 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	165	150
C	Hedge/Member		Decrease	USD	300	300	150	150
Corn Spread: Jul 15 vs Mar 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	33	30
YC	Hedge/Member		Decrease	USD	60	60	30	30
Corn Spread: Jul 15 vs May 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	165	150
C	Hedge/Member		Decrease	USD	300	300	150	150

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Spread: Jul 15 vs May 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	33	30
YC	Hedge/Member		Decrease	USD	60	60	30	30
Corn Spread: Jul 15 vs Sep 16 (CORN FUTURES)								
C	Spec		Increase	USD	110	100	275	250
C	Hedge/Member		Increase	USD	100	100	250	250
Corn Spread: Jul 15 vs Sep 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	22	20	55	50
YC	Hedge/Member		Increase	USD	20	20	50	50
Corn Spread: Mar 15 vs Dec 15 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	165	150
C	Hedge/Member		Decrease	USD	250	250	150	150
Corn Spread: Mar 15 vs Dec 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	33	30
YC	Hedge/Member		Decrease	USD	50	50	30	30
Corn Spread: Mar 15 vs Jul 15 (CORN FUTURES)								
C	Spec		Decrease	USD	110	100	55	50
C	Hedge/Member		Decrease	USD	100	100	50	50
Corn Spread: Mar 15 vs Jul 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	22	20	11	10
YC	Hedge/Member		Decrease	USD	20	20	10	10
Corn Spread: Mar 15 vs Jul 16 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	220	200
C	Hedge/Member		Decrease	USD	250	250	200	200
Corn Spread: Mar 15 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	44	40
YC	Hedge/Member		Decrease	USD	50	50	40	40
Corn Spread: Mar 15 vs Mar 16 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	220	200
C	Hedge/Member		Decrease	USD	250	250	200	200
Corn Spread: Mar 15 vs Mar 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	44	40
YC	Hedge/Member		Decrease	USD	50	50	40	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Spread: Mar 15 vs May 15 (CORN FUTURES)								
C	Spec		Decrease	USD	110	100	55	50
C	Hedge/Member		Decrease	USD	100	100	50	50
Corn Spread: Mar 15 vs May 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	22	20	11	10
YC	Hedge/Member		Decrease	USD	20	20	10	10
Corn Spread: Mar 15 vs May 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	220	200
C	Hedge/Member		Decrease	USD	300	300	200	200
Corn Spread: Mar 15 vs May 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	44	40
YC	Hedge/Member		Decrease	USD	60	60	40	40
Corn Spread: Mar 15 vs Sep15 (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	110	100
C	Hedge/Member		Decrease	USD	150	150	100	100
Corn Spread: Mar 15 vs Sep15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	22	20
YC	Hedge/Member		Decrease	USD	30	30	20	20
Corn Spread: Mar 16 vs May 16 (CORN FUTURES)								
C	Spec		Decrease	USD	110	100	55	50
C	Hedge/Member		Decrease	USD	100	100	50	50
Corn Spread: Mar 16 vs May 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	22	20	11	10
YC	Hedge/Member		Decrease	USD	20	20	10	10
Corn Spread: May 15 vs Dec 15 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	165	150
C	Hedge/Member		Decrease	USD	250	250	150	150
Corn Spread: May 15 vs Dec 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	33	30
YC	Hedge/Member		Decrease	USD	50	50	30	30
Corn Spread: May 15 vs Jul 15 (CORN FUTURES)								
C	Spec		Decrease	USD	110	100	55	50
C	Hedge/Member		Decrease	USD	100	100	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Spread: May 15 vs Jul 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	22	20	11	10
YC	Hedge/Member		Decrease	USD	20	20	10	10
Corn Spread: May 15 vs Jul 16 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	220	200
C	Hedge/Member		Decrease	USD	250	250	200	200
Corn Spread: May 15 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	44	40
YC	Hedge/Member		Decrease	USD	50	50	40	40
Corn Spread: May 15 vs Mar 16 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	165	150
C	Hedge/Member		Decrease	USD	250	250	150	150
Corn Spread: May 15 vs Mar 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	33	30
YC	Hedge/Member		Decrease	USD	50	50	30	30
Corn Spread: May 15 vs May 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	220	200
C	Hedge/Member		Decrease	USD	300	300	200	200
Corn Spread: May 15 vs May 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	44	40
YC	Hedge/Member		Decrease	USD	60	60	40	40
Corn Spread: May 15 vs Sep 15 (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	110	100
C	Hedge/Member		Decrease	USD	150	150	100	100
Corn Spread: May 15 vs Sep 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	22	20
YC	Hedge/Member		Decrease	USD	30	30	20	20
Corn Spread: May 16 vs Dec 15 (CORN FUTURES)								
C	Spec		Increase	USD	165	150	220	200
C	Hedge/Member		Increase	USD	150	150	200	200
Corn Spread: May 16 vs Dec 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	33	30	44	40
YC	Hedge/Member		Increase	USD	30	30	40	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Spread: May 16 vs Jul 16 (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	55	50
C	Hedge/Member		Decrease	USD	150	150	50	50
Corn Spread: May 16 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	11	10
YC	Hedge/Member		Decrease	USD	30	30	10	10
Corn Spread: Sep 15 vs Dec 15 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	110	100
C	Hedge/Member		Decrease	USD	200	200	100	100
Corn Spread: Sep 15 vs Dec 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	22	20
YC	Hedge/Member		Decrease	USD	40	40	20	20
Corn Spread: Sep 15 vs Jul 15 (CORN FUTURES)								
C	Spec		Decrease	USD	165	150	110	100
C	Hedge/Member		Decrease	USD	150	150	100	100
Corn Spread: Sep 15 vs Jul 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	33	30	22	20
YC	Hedge/Member		Decrease	USD	30	30	20	20
Corn Spread: Sep 15 vs Jul 16 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	138	125
C	Hedge/Member		Decrease	USD	200	200	125	125
Corn Spread: Sep 15 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	28	25
YC	Hedge/Member		Decrease	USD	40	40	25	25
Corn Spread: Sep 15 vs Mar 16 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	110	100
C	Hedge/Member		Decrease	USD	250	250	100	100
Corn Spread: Sep 15 vs Mar 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	55	50	22	20
YC	Hedge/Member		Decrease	USD	50	50	20	20
Corn Spread: Sep 15 vs May 16 (CORN FUTURES)								
C	Spec		Decrease	USD	275	250	138	125
C	Hedge/Member		Decrease	USD	250	250	125	125

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

Corn Spread: Sep 15 vs May 16 (MINI-SIZED CORN FUTURES)

YC	Spec		Decrease	USD	55	50	28	25
YC	Hedge/Member		Decrease	USD	50	50	25	25

Corn Spread: Sep 16 vs Dec 15 (CORN FUTURES)

C	Spec		Decrease	USD	330	300	220	200
C	Hedge/Member		Decrease	USD	300	300	200	200

Corn Spread: Sep 16 vs Dec 15 (MINI-SIZED CORN FUTURES)

YC	Spec		Decrease	USD	66	60	44	40
YC	Hedge/Member		Decrease	USD	60	60	40	40

Corn Spread: Sep 16 vs Mar 15 (CORN FUTURES)

C	Spec		Increase	USD	110	100	330	300
C	Hedge/Member		Increase	USD	100	100	300	300

Corn Spread: Sep 16 vs Mar 15 (MINI-SIZED CORN FUTURES)

YC	Spec		Increase	USD	22	20	66	60
YC	Hedge/Member		Increase	USD	20	20	60	60

Corn Spread: Sep 16 vs Mar 16 (CORN FUTURES)

C	Spec		Decrease	USD	330	300	220	200
C	Hedge/Member		Decrease	USD	300	300	200	200

Corn Spread: Sep 16 vs Mar 16 (MINI-SIZED CORN FUTURES)

YC	Spec		Decrease	USD	66	60	44	40
YC	Hedge/Member		Decrease	USD	60	60	40	40

Corn Spread: Sep 16 vs May 15 (CORN FUTURES)

C	Spec		Increase	USD	110	100	330	300
C	Hedge/Member		Increase	USD	100	100	300	300

Corn Spread: Sep 16 vs May 15 (MINI-SIZED CORN FUTURES)

YC	Spec		Increase	USD	22	20	66	60
YC	Hedge/Member		Increase	USD	20	20	60	60

Corn Spread: Sep 16 vs May 16 (CORN FUTURES)

C	Spec		Decrease	USD	330	300	220	200
C	Hedge/Member		Decrease	USD	300	300	200	200

Corn Spread: Sep 16 vs May 16 (MINI-SIZED CORN FUTURES)

YC	Spec		Decrease	USD	66	60	44	40
YC	Hedge/Member		Decrease	USD	60	60	40	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Spread: Sep 16 vs Sep 15 (CORN FUTURES)								
C	Spec		Increase	USD	220	200	275	250
C	Hedge/Member		Increase	USD	200	200	250	250
Corn Spread: Sep 16 vs Sep 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	44	40	55	50
YC	Hedge/Member		Increase	USD	40	40	50	50
Wheat Spread: Dec 15 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	55	50	33	30
YW	Hedge/Member		Decrease	USD	50	50	30	30
Wheat Spread: Dec 15 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	275	250	165	150
W	Hedge/Member		Decrease	USD	250	250	150	150
Wheat Spread: Jul 15 vs Dec 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	44	40	33	30
YW	Hedge/Member		Decrease	USD	40	40	30	30
Wheat Spread: Jul 15 vs Dec 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	220	200	165	150
W	Hedge/Member		Decrease	USD	200	200	150	150
Wheat Spread: Jul 15 vs Mar 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	55	50	44	40
YW	Hedge/Member		Decrease	USD	50	50	40	40
Wheat Spread: Jul 15 vs Mar 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	275	250	220	200
W	Hedge/Member		Decrease	USD	250	250	200	200
Wheat Spread: Jul 15 vs Sep 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	22	20	44	40
YW	Hedge/Member		Increase	USD	20	20	40	40
Wheat Spread: Jul 15 vs Sep 15 (WHEAT FUTURES)								
W	Spec		Increase	USD	110	100	220	200
W	Hedge/Member		Increase	USD	100	100	200	200
Wheat Spread: Jul 16 vs Dec 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	88	80	55	50
YW	Hedge/Member		Decrease	USD	80	80	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Spread: Jul 16 vs Dec 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	440	400	275	250
W	Hedge/Member		Decrease	USD	400	400	250	250
Wheat Spread: Jul 16 vs Jul 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	88	80	77	70
YW	Hedge/Member		Decrease	USD	80	80	70	70
Wheat Spread: Jul 16 vs Jul 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	440	400	385	350
W	Hedge/Member		Decrease	USD	400	400	350	350
Wheat Spread: Jul 16 vs Mar 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	110	100	88	80
YW	Hedge/Member		Decrease	USD	100	100	80	80
Wheat Spread: Jul 16 vs Mar 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	550	500	440	400
W	Hedge/Member		Decrease	USD	500	500	400	400
Wheat Spread: Jul 16 vs Mar 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	88	80	55	50
YW	Hedge/Member		Decrease	USD	80	80	50	50
Wheat Spread: Jul 16 vs Mar 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	440	400	275	250
W	Hedge/Member		Decrease	USD	400	400	250	250
Wheat Spread: Jul 16 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	66	60	50	45
YW	Hedge/Member		Decrease	USD	60	60	45	45
Wheat Spread: Jul 16 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	330	300	248	225
W	Hedge/Member		Decrease	USD	300	300	225	225
Wheat Spread: Jul 16 vs Sep 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	88	80	66	60
YW	Hedge/Member		Decrease	USD	80	80	60	60
Wheat Spread: Jul 16 vs Sep 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	440	400	330	300
W	Hedge/Member		Decrease	USD	400	400	300	300

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Spread: Mar 15 vs Dec 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	88	80	44	40
YW	Hedge/Member		Decrease	USD	80	80	40	40
Wheat Spread: Mar 15 vs Dec 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	440	400	220	200
W	Hedge/Member		Decrease	USD	400	400	200	200
Wheat Spread: Mar 15 vs Mar 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	88	80	55	50
YW	Hedge/Member		Decrease	USD	80	80	50	50
Wheat Spread: Mar 15 vs Mar 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	440	400	275	250
W	Hedge/Member		Decrease	USD	400	400	250	250
Wheat Spread: Mar 15 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	99	90	66	60
YW	Hedge/Member		Decrease	USD	90	90	60	60
Wheat Spread: Mar 15 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	495	450	330	300
W	Hedge/Member		Decrease	USD	450	450	300	300
Wheat Spread: Mar 15 vs Sep 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	66	60	44	40
YW	Hedge/Member		Decrease	USD	60	60	40	40
Wheat Spread: Mar 15 vs Sep 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	330	300	220	200
W	Hedge/Member		Decrease	USD	300	300	200	200
Wheat Spread: Mar 16 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	44	40	22	20
YW	Hedge/Member		Decrease	USD	40	40	20	20
Wheat Spread: Mar 16 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	220	200	110	100
W	Hedge/Member		Decrease	USD	200	200	100	100
Wheat Spread: May 15 vs Dec 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	77	70	44	40
YW	Hedge/Member		Decrease	USD	70	70	40	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Spread: May 15 vs Dec 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	385	350	220	200
W	Hedge/Member		Decrease	USD	350	350	200	200
Wheat Spread: May 15 vs Jul 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	44	40	22	20
YW	Hedge/Member		Decrease	USD	40	40	20	20
Wheat Spread: May 15 vs Jul 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	220	200	110	100
W	Hedge/Member		Decrease	USD	200	200	100	100
Wheat Spread: May 15 vs Mar 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	77	70	55	50
YW	Hedge/Member		Decrease	USD	70	70	50	50
Wheat Spread: May 15 vs Mar 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	385	350	275	250
W	Hedge/Member		Decrease	USD	350	350	250	250
Wheat Spread: May 15 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	88	80	66	60
YW	Hedge/Member		Decrease	USD	80	80	60	60
Wheat Spread: May 15 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	440	400	330	300
W	Hedge/Member		Decrease	USD	400	400	300	300
Wheat Spread: May 15 vs Sep 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	55	50	44	40
YW	Hedge/Member		Decrease	USD	50	50	40	40
Wheat Spread: May 15 vs Sep 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	275	250	220	200
W	Hedge/Member		Decrease	USD	250	250	200	200
Wheat Spread: Sep 15 vs Dec 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	33	30	22	20
YW	Hedge/Member		Decrease	USD	30	30	20	20
Wheat Spread: Sep 15 vs Dec 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	165	150	110	100
W	Hedge/Member		Decrease	USD	150	150	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Spread: Sep 15 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	55	50	44	40
YW	Hedge/Member		Decrease	USD	50	50	40	40
Wheat Spread: Sep 15 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	275	250	220	200
W	Hedge/Member		Decrease	USD	250	250	200	200
Wheat Spread: Sep 16 vs Dec 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	99	90	132	120
YW	Hedge/Member		Increase	USD	90	90	120	120
Wheat Spread: Sep 16 vs Dec 15 (WHEAT FUTURES)								
W	Spec		Increase	USD	495	450	660	600
W	Hedge/Member		Increase	USD	450	450	600	600
Wheat Spread: Sep 16 vs Jul 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	88	80	154	140
YW	Hedge/Member		Increase	USD	80	80	140	140
Wheat Spread: Sep 16 vs Jul 15 (WHEAT FUTURES)								
W	Spec		Increase	USD	440	400	770	700
W	Hedge/Member		Increase	USD	400	400	700	700
Wheat Spread: Sep 16 vs Jul 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		New	USD			88	80
YW	Hedge/Member		New	USD			80	80
Wheat Spread: Sep 16 vs Jul 16 (WHEAT FUTURES)								
W	Spec		New	USD			440	400
W	Hedge/Member		New	USD			400	400
Wheat Spread: Sep 16 vs Mar 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	44	40	154	140
YW	Hedge/Member		Increase	USD	40	40	140	140
Wheat Spread: Sep 16 vs Mar 15 (WHEAT FUTURES)								
W	Spec		Increase	USD	220	200	770	700
W	Hedge/Member		Increase	USD	200	200	700	700
Wheat Spread: Sep 16 vs Mar 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	99	90	132	120
YW	Hedge/Member		Increase	USD	90	90	120	120

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

Wheat Spread: Sep 16 vs Mar 16 (WHEAT FUTURES)

W	Spec		Increase	USD	495	450	660	600
W	Hedge/Member		Increase	USD	450	450	600	600

Wheat Spread: Sep 16 vs May 15 (MINI-SIZED WHEAT FUTURES)

YW	Spec		Increase	USD	55	50	154	140
YW	Hedge/Member		Increase	USD	50	50	140	140

Wheat Spread: Sep 16 vs May 15 (WHEAT FUTURES)

W	Spec		Increase	USD	275	250	770	700
W	Hedge/Member		Increase	USD	250	250	700	700

Wheat Spread: Sep 16 vs May 16 (MINI-SIZED WHEAT FUTURES)

YW	Spec		New	USD			110	100
YW	Hedge/Member		New	USD			100	100

Wheat Spread: Sep 16 vs May 16 (WHEAT FUTURES)

W	Spec		New	USD			550	500
W	Hedge/Member		New	USD			500	500

Wheat Spread: Sep 16 vs Sep 15 (MINI-SIZED WHEAT FUTURES)

YW	Spec		Increase	USD	88	80	132	120
YW	Hedge/Member		Increase	USD	80	80	120	120

Wheat Spread: Sep 16 vs Sep 15 (WHEAT FUTURES)

W	Spec		Increase	USD	440	400	660	600
W	Hedge/Member		Increase	USD	400	400	600	600

Wheat Spread: Sep15 vs Mar 16 (MINI-SIZED WHEAT FUTURES)

YW	Spec		Decrease	USD	44	40	22	20
YW	Hedge/Member		Decrease	USD	40	40	20	20

Wheat Spread: Sep15 vs Mar 16 (WHEAT FUTURES)

W	Spec		Decrease	USD	220	200	110	100
W	Hedge/Member		Decrease	USD	200	200	100	100

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

ETHANOL - Intra Spreads

CBOT Ethanol Futures (EH) - All Non-Consecutive Months (ETHANOL FUTURES)

EH	Spec	Increase	USD	1,760	1,600	1,980	1,800
EH	Hedge/Member	Increase	USD	1,600	1,600	1,800	1,800

Chicago Ethanol (Platts) Swap, Tier 1 vs. Tier 2 (CHICAGO ETHANOL FUT)

CU	Spec	Increase	USD	1,980	1,800	2,750	2,500
CU	Hedge/Member	Increase	USD	1,800	1,800	2,500	2,500

Chicago Ethanol (Platts) Swap, Tier 1 vs. Tier 3 (CHICAGO ETHANOL FUT)

CU	Spec	Increase	USD	2,750	2,500	3,960	3,600
CU	Hedge/Member	Increase	USD	2,500	2,500	3,600	3,600

Ethanol (Platts) T2 FOB Rotterdam Including Duty Swap - All Months (ETHANOL(PL) T2 FOB RTRDM INCL)

Z1	Spec	Increase	EUR	1,485	1,350	2,035	1,850
Z1	Hedge/Member	Increase	EUR	1,350	1,350	1,850	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
Class III Milk vs Cash Settled Cheese "DA vs CSC"						
Spread Credit Rate	New	+1:-1			75%	75%
MILK CLASS III (DA-CME) VS CASH SETTLED CHEESE (CSC-CME) & DRY WHEY (DY-CME)						
Spread Credit Rate	New	+4:-4:-1			90%	90%
COAL - Inter-commodity Spread Rates						
ALUMINUM FUTURES (CX-ALI - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURESS (NY-MTF - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURESS (NY-MTF - CME) vs CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
ELECTRICITY - Inter-commodity Spread Rates						
ISO NEW ENGLAND INTERNAL HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-U6 - CME) vs ISO NEW ENGLAND NEW HAMPSHIRE ZONE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-U2 - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	85%	85%
ISO NEW ENGLAND INTERNAL HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-U6 - CME) vs ISO NEW ENGLAND RHODE ISLAND ZONE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-U4 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	80%	80%
MIDWEST ISO CINERGY HUB 5 MW OFF-PEAK CALENDAR MONTH REAL-TIME SWAP FUT (NY-H4- CME) vs PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
MIDWEST ISO CINERGY HUB 5MW OFF-PEAK CAL DA SWAP FUT (NY-K2- CME) vs PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	70%	70%
NE NORTH EAST MASSACHUSETTS ZONE 5 MW OFF-PEAK CAL DA LMP SWAP FUT (NY-P8- CME) vs NE INTERNAL HUB OFF-PEAK LMP SWAP FUT (NY-KI- CME)						
Spread Credit Rate	Decrease	+202:-1	85%	85%	75%	75%
NEEPOOL INTER HUB 5MW DAY AHEAD OFF PEAK (NYM-H2 - CME) vs NEPOOL CONN 5MW DAY AHEAD OFF PEAK (NYM-P3 - CME)						
Spread Credit Rate	Decrease	+1:-1	90%	90%	80%	80%
NEEPOOL INTER HUB 5MW DAY AHEAD OFF PEAK (NYM-H2 - CME) vs NEPOOL RHODE ISLAND 5MW DAY AHEAD OFF PEAK (NYM-U5 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	80%	80%
NEPOOL RHD ISLD 5MW D AH PK (NY-U4- CME) vs NE INTERNAL HUB PEAK LMP SWAP FUT (NY-NI- CME)						
Spread Credit Rate	Decrease	+11:-1	80%	80%	75%	75%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NEPOOL RHD ISLD 5MW D AH PK (NY-U4- CME) vs NE NORTH EAST MASSACHUSETTS ZONE 5 MW PEAK CAL DA LMP SWAP FUT (NY-P7- CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	80%	80%
NEPOOL RHODE IL 5MW D AH O PK (NY-U5- CME) vs NE INTERNAL HUB OFF-PEAK LMP SWAP FUT (NY-KI- CME)						
Spread Credit Rate	Decrease	+202:-1	85%	85%	80%	80%
NEPOOL RHODE IL 5MW D AH O PK (NY-U5- CME) vs NE NORTH EAST MASSACHUSETTS ZONE 5 MW OFF-PEAK CAL DA LMP SWAP FUT (NY-P8- CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	75%	75%
NYISO ZONE A 5 MW OFF-PEAK CAL DA LBMP SWAP FUT (NY-K4- CME) vs NYISO ZONE A PEAK LBMP SWAP FUT (NY-KA- CME)						
Spread Credit Rate	Decrease	+80:-1	55%	55%	50%	50%
NYISO ZONE C 5 MW OFF-PEAK CAL DA LBMP SWAP FUT (NY-A3- CME) vs NYISO ZONE A OFF-PEAK LBMP SWAP FUT (NY-KB- CME)						
Spread Credit Rate	Decrease	+202:-1	65%	65%	60%	60%
PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME) vs NE NORTH EAST MASSACHUSETTS ZONE 5 MW OFF-PEAK CAL DA LMP SWAP FUT (NY-P8- CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	50%	50%
PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME) vs NYISO ZONE G PEAK LBMP SWAP FUT (NY-KG- CME)						
Spread Credit Rate	Decrease	+80:-1	55%	55%	45%	45%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
FX - Inter-commodity Spread Rates						
AUSTRALIAN DOLLAR (AD - CME) vs HUNGARIAN FORINT (FR - CME)						
Spread Credit Rate	Decrease	+1:-2	30%	30%	0%	0%
BRAZILIAN REAL FUTURES (BR) vs MEXICAN PESO FUTURES (MP)						
Spread Credit Rate	Decrease	+3:-2	30%	30%	0%	0%
BRITISH POUND (BP - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME)						
Spread Credit Rate	Decrease	+1:-2	55%	55%	30%	30%
British Pound (BP) vs. Japanese Yen (JY)						
Spread Credit Rate	Decrease	+3:-2	30%	30%	0%	0%
Canadian Dollar (CD) vs. Swiss Franc (SF)						
Spread Credit Rate	Decrease	+5:-6	30%	30%	0%	0%
CROSS RATE AUSTRALIAN DOLLAR/CANADIAN DOLLAR (AC - CME) vs CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	30%	30%
CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME) vs CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	45%	45%
CROSS RATE AUSTRALIAN DOLLAR/JAPANESE YEN (AJ - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Decrease	+3:-4	60%	60%	30%	30%
CROSS RATE BRITISH POUND/JAPANESE YEN (BY - CME) vs CROSS RATE EURO FX/SWISS FRANC (RF - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
CROSS RATE BRITISH POUND/JAPANESE YEN (BY - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Decrease	+4:-5	70%	70%	50%	50%
CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%
CROSS RATE CANADIAN DOLLAR/JAPANESE YEN (CY - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Decrease	+6:-5	70%	70%	40%	40%
CROSS RATE EURO FX/BRITISH POUND (RP - CME) vs CROSS RATE EURO FX/JAPANESE YEN (RY - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
CROSS RATE EURO FX/JAPANESE YEN (RY - CME) vs CROSS RATE SWISS FRANC/JAPANESE YEN (SJ - CME)						
Spread Credit Rate	Decrease	+2:-3	70%	70%	55%	55%
CROSS RATE EURO FX/NORWEGIAN KRONE (CN - CME) vs CROSS RATE EURO FX/SWIDISH KRONA (KE - CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	30%	30%
Cross Rate Euro FX/Norwegian Krone (CN) vs. Norwegian Krone (UN)						
Spread Credit Rate	Decrease	+2:+1	40%	40%	30%	30%
CROSS RATE EURO FX/SWIDISH KRONA (KE - CME) vs SWEDISH KRONA (SE - CME)						
Spread Credit Rate	Decrease	+2:+1	55%	55%	50%	50%
EURO FX (EC - CME) vs TURKISH LIRA FX (EUR) (TRE - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
Euro FX (EC) vs. Cross Rate Euro FX/Japanese Yen (RY)						
Spread Credit Rate	Decrease	+1:-1	40%	40%	30%	30%
HUNGARIAN FORINT (FR - CME) vs NEW ZEALAND DOLLAR (NE - CME)						
Spread Credit Rate	Decrease	+5:-2	30%	30%	0%	0%
POLISH ZLOTY (PZ - CME) vs TURKISH LIRA FX (USD) (TRY - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
Swedish Krona (SE) vs. Norwegian Krone (UN)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	30%	30%
TURKISH LIRA FX (EUR) (TRE - CME) vs POLISH ZLOTY/EURO FX (Z - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
US DOLLAR/CHILEAN PESO FUTURES (CHL - CME) vs COPPER FUTURES (CX-HG - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
METALS - Inter-commodity Spread Rates						
ALUMINUM FUTURES (CX-ALI - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURESS (NY-MTF - CME)						
Spread Credit Rate	Decrease	+1:-1	30%	30%	0%	0%
US DOLLAR/CHILEAN PESO FUTURES (CHL - CME) vs COPPER FUTURES (CX-HG - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
AGRICULTURE - Volatility Scan (volScan) Rate						
CASH SETTLED CHEESE (CSC, CSC) - volScan						
Clearing Member Rate	Mnths 6+	New				0.040