



15-053

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Wednesday, February 18, 2015

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***<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

**Thursday, February 19, 2015.**

Current rates as of:

**Wednesday, February 18, 2015.**

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NATURAL GAS - Outright Rates</b>								
<b>E-MINI NATURAL GAS FUTURES (QG)</b>								
QG	Spec	Mth 1	Decrease	USD	1,059	963	880	800
QG	Hedge/Member	Mth 1	Decrease	USD	963	963	800	800
QG	Spec	Mth 2	Decrease	USD	825	750	715	650
QG	Hedge/Member	Mth 2	Decrease	USD	750	750	650	650
<b>HENRY HUB FUT (NN)</b>								
NN	Spec	Mth 1	Decrease	USD	1,059	963	880	800
NN	Hedge/Member	Mth 1	Decrease	USD	963	963	800	800
NN	Spec	Mth 2	Decrease	USD	825	750	715	650
NN	Hedge/Member	Mth 2	Decrease	USD	750	750	650	650
<b>HENRY HUB FUT TRADE AT SETTLEMENT (NNT)</b>								
NNT	Spec	Mth 1	Decrease	USD	1,059	963	880	800
NNT	Hedge/Member	Mth 1	Decrease	USD	963	963	800	800
NNT	Spec	Mth 2	Decrease	USD	825	750	715	650
NNT	Hedge/Member	Mth 2	Decrease	USD	750	750	650	650
<b>HENRY HUB NAT GAS LAST DAY DELV (MNG)</b>								
MNG	Spec	Mth 1	Decrease	USD	1,059	963	880	800
MNG	Hedge/Member	Mth 1	Decrease	USD	963	963	800	800
MNG	Spec	Mth 2	Decrease	USD	825	750	715	650
MNG	Hedge/Member	Mth 2	Decrease	USD	750	750	650	650
<b>HENRY HUB PENULTIMATE (NP)</b>								
NP	Spec	Mth 1	Decrease	USD	1,059	963	880	800
NP	Hedge/Member	Mth 1	Decrease	USD	963	963	800	800
NP	Spec	Mth 2	Decrease	USD	825	750	715	650
NP	Hedge/Member	Mth 2	Decrease	USD	750	750	650	650
<b>HH TAS NYMEX NATURAL GAS FUTURES (HHT)</b>								
HHT	Spec	Mth 1	Decrease	USD	4,235	3,850	3,520	3,200
HHT	Hedge/Member	Mth 1	Decrease	USD	3,850	3,850	3,200	3,200
HHT	Spec	Mth 2	Decrease	USD	3,300	3,000	2,860	2,600
HHT	Hedge/Member	Mth 2	Decrease	USD	3,000	3,000	2,600	2,600
<b>NATURAL GAS HENRY HUB FUTURE (NG)</b>								
NG	Spec	Mth 1	Decrease	USD	4,235	3,850	3,520	3,200
NG	Hedge/Member	Mth 1	Decrease	USD	3,850	3,850	3,200	3,200
NG	Spec	Mth 2	Decrease	USD	3,300	3,000	2,860	2,600
NG	Hedge/Member	Mth 2	Decrease	USD	3,000	3,000	2,600	2,600

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NATURAL GAS TRADE AT SETTLEMENT (NGT)</b>								
NGT	Spec	Mth 1	Decrease	USD	4,235	3,850	3,520	3,200
NGT	Hedge/Member	Mth 1	Decrease	USD	3,850	3,850	3,200	3,200
NGT	Spec	Mth 2	Decrease	USD	3,300	3,000	2,860	2,600
NGT	Hedge/Member	Mth 2	Decrease	USD	3,000	3,000	2,600	2,600
<b>NYMEX NATURAL GAS (H.HUB LTD) FUT (HH)</b>								
HH	Spec	Mth 1	Decrease	USD	4,235	3,850	3,520	3,200
HH	Hedge/Member	Mth 1	Decrease	USD	3,850	3,850	3,200	3,200
HH	Spec	Mth 2	Decrease	USD	3,300	3,000	2,860	2,600
HH	Hedge/Member	Mth 2	Decrease	USD	3,000	3,000	2,600	2,600
<b>NYMEX NATURAL GAS FUTURES (HP)</b>								
HP	Spec	Mth 1	Decrease	USD	4,235	3,850	3,520	3,200
HP	Hedge/Member	Mth 1	Decrease	USD	3,850	3,850	3,200	3,200
HP	Spec	Mth 2	Decrease	USD	3,300	3,000	2,860	2,600
HP	Hedge/Member	Mth 2	Decrease	USD	3,000	3,000	2,600	2,600
<b>TEXAS EASTERN ZONE M-3 BASIS FUT (NX)</b>								
NX	Spec	Winter 2015/2016	Increase	USD	1,320	1,200	1,540	1,400
NX	Hedge/Member	Winter 2015/2016	Increase	USD	1,200	1,200	1,400	1,400
<b>PETROLEUM CRACKS AND SPREADS - Outright Rates</b>								
<b>ARGS GSOLNE E-BOB OXY BARGES NWE CK (EOB)</b>								
EOB	Spec	Mnth 2-6	Increase	USD	13,745	12,495	17,868	16,244
EOB	Hedge/Member	Mnth 2-6	Increase	USD	12,495	12,495	16,244	16,244
<b>GAS EURO-BOB OXY (ARG) CRACK (7K)</b>								
7K	Spec	Mnth 2-6	Increase	USD	1,650	1,500	2,145	1,950
7K	Hedge/Member	Mnth 2-6	Increase	USD	1,500	1,500	1,950	1,950
<b>LA CARBD (OPIS) VS. NY HRBR ULSD (KL)</b>								
KL	Spec	Mnths 3+	Increase	USD	2,750	2,500	3,300	3,000
KL	Hedge/Member	Mnths 3+	Increase	USD	2,500	2,500	3,000	3,000
<b>NY HO (PLATTS) VS NY HRBR ULSD (YH)</b>								
YH	Spec	Mnth 1	Increase	USD	2,310	2,100	2,750	2,500
YH	Hedge/Member	Mnth 1	Increase	USD	2,100	2,100	2,500	2,500
<b>NY ULSD (PLATTS) VS NY HRBR FUT (UY)</b>								
UY	Spec		Increase	USD	1,760	1,600	2,090	1,900
UY	Hedge/Member		Increase	USD	1,600	1,600	1,900	1,900

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>REFINED PRODUCTS - Outright Rates</b>								
<b>1% FUEL OIL (PLT) CARG CIF MED (1W)</b>								
1W	Spec		Increase	USD	35,200	32,000	41,800	38,000
1W	Hedge/Member		Increase	USD	32,000	32,000	38,000	38,000
<b>1% FUEL OIL (PLT) CARG CIF NWE (1X)</b>								
1X	Spec		Increase	USD	33,000	30,000	41,800	38,000
1X	Hedge/Member		Increase	USD	30,000	30,000	38,000	38,000
<b>3.5% FUEL OIL CID MED FUT (7D)</b>								
7D	Spec		Increase	USD	38,500	35,000	41,800	38,000
7D	Hedge/Member		Increase	USD	35,000	35,000	38,000	38,000
<b>CHICAGO ULSD (PLATTS) FUT (4C)</b>								
4C	Spec		Increase	USD	7,260	6,600	7,700	7,000
4C	Hedge/Member		Increase	USD	6,600	6,600	7,000	7,000
<b>EIA FLAT TAX ONHWAY DIESEL FUT (A5)</b>								
A5	Spec	Mnth 1	Increase	USD	5,610	5,100	5,885	5,350
A5	Hedge/Member	Mnth 1	Increase	USD	5,100	5,100	5,350	5,350
A5	Spec	Mnths 2-6	Increase	USD	5,500	5,000	5,720	5,200
A5	Hedge/Member	Mnths 2-6	Increase	USD	5,000	5,000	5,200	5,200
A5	Spec	Mnths 7+	Increase	USD	4,840	4,400	5,060	4,600
A5	Hedge/Member	Mnths 7+	Increase	USD	4,400	4,400	4,600	4,600
<b>EIA FLAT TAX US RETAIL GASOLINE FUT (JE)</b>								
JE	Spec	Mnths 2+	Increase	USD	5,500	5,000	6,050	5,500
JE	Hedge/Member	Mnths 2+	Increase	USD	5,000	5,000	5,500	5,500
<b>E-MINI GASOLINE FUTURES (QU)</b>								
QU	Spec	Mnth 2	Increase	USD	2,640	2,400	2,750	2,500
QU	Hedge/Member	Mnth 2	Increase	USD	2,400	2,400	2,500	2,500
QU	Spec	Summer 2015	Increase	USD	2,475	2,250	2,613	2,375
QU	Hedge/Member	Summer 2015	Increase	USD	2,250	2,250	2,375	2,375
QU	Spec	Winter 2015/2016	Increase	USD	2,090	1,900	2,200	2,000
QU	Hedge/Member	Winter 2015/2016	Increase	USD	1,900	1,900	2,000	2,000
QU	Spec	Summer 2016+	Increase	USD	2,090	1,900	2,173	1,975
QU	Hedge/Member	Summer 2016+	Increase	USD	1,900	1,900	1,975	1,975

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>EUR 1%FUEL OIL CARG FOB MED(PLATTS) (EFM)</b>								
EFM	Spec		Increase	USD	37,400	34,000	41,800	38,000
EFM	Hedge/Member		Increase	USD	34,000	34,000	38,000	38,000
<b>EUROPE 1% FUEL OIL NWE CALFUT (UF)</b>								
UF	Spec	Mnth 1	Increase	USD	30,800	28,000	36,300	33,000
UF	Hedge/Member	Mnth 1	Increase	USD	28,000	28,000	33,000	33,000
UF	Spec	Mnths 2-6	Increase	USD	29,700	27,000	36,300	33,000
UF	Hedge/Member	Mnths 2-6	Increase	USD	27,000	27,000	33,000	33,000
UF	Spec	Mnths 7+	Increase	USD	28,600	26,000	33,000	30,000
UF	Hedge/Member	Mnths 7+	Increase	USD	26,000	26,000	30,000	30,000
<b>EUROPE 1% FUEL OIL RDAM CALFUT (UH)</b>								
UH	Spec	Mnth 1	Increase	USD	33,000	30,000	41,800	38,000
UH	Hedge/Member	Mnth 1	Increase	USD	30,000	30,000	38,000	38,000
UH	Spec	Mnth 2	Increase	USD	30,800	28,000	39,600	36,000
UH	Hedge/Member	Mnth 2	Increase	USD	28,000	28,000	36,000	36,000
UH	Spec	Mnths 8+	Increase	USD	22,000	20,000	29,150	26,500
UH	Hedge/Member	Mnths 8+	Increase	USD	20,000	20,000	26,500	26,500
<b>EUROPE 3.5% FUEL OIL MED CALFUT (UI)</b>								
UI	Spec		Increase	USD	31,900	29,000	38,500	35,000
UI	Hedge/Member		Increase	USD	29,000	29,000	35,000	35,000
<b>EUROPE 3.5% FUEL OIL RDAM CALFUT (UV)</b>								
UV	Spec	Mnths 2-6	Increase	USD	28,600	26,000	30,800	28,000
UV	Hedge/Member	Mnths 2-6	Increase	USD	26,000	26,000	28,000	28,000
UV	Spec	Mnths 7-10	Increase	USD	26,400	24,000	28,600	26,000
UV	Hedge/Member	Mnths 7-10	Increase	USD	24,000	24,000	26,000	26,000
<b>EUROPE JET KERO NWE CALFUT (UJ)</b>								
UJ	Spec	Mths 1	Increase	USD	46,200	42,000	51,700	47,000
UJ	Hedge/Member	Mths 1	Increase	USD	42,000	42,000	47,000	47,000
UJ	Spec	Mths 2-6	Increase	USD	41,800	38,000	49,500	45,000
UJ	Hedge/Member	Mths 2-6	Increase	USD	38,000	38,000	45,000	45,000
<b>EUROPE NAPHTHA CALFUT (UN)</b>								
UN	Spec	Mths 1	Increase	USD	45,100	41,000	55,000	50,000
UN	Hedge/Member	Mths 1	Increase	USD	41,000	41,000	50,000	50,000
UN	Spec	Mths 2-6	Increase	USD	44,000	40,000	55,000	50,000
UN	Hedge/Member	Mths 2-6	Increase	USD	40,000	40,000	50,000	50,000
UN	Spec	Mnths 7+	Increase	USD	42,900	39,000	49,500	45,000
UN	Hedge/Member	Mnths 7+	Increase	USD	39,000	39,000	45,000	45,000

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>GAS EURO-BOB OXY (ARG) NEW BRG (7H)</b>								
7H	Spec	Mnth 1	Increase	USD	44,000	40,000	47,300	43,000
7H	Hedge/Member	Mnth 1	Increase	USD	40,000	40,000	43,000	43,000
7H	Spec	Mnths 2-6	Increase	USD	42,900	39,000	47,300	43,000
7H	Hedge/Member	Mnths 2-6	Increase	USD	39,000	39,000	43,000	43,000
7H	Spec	Mnths 7+	Increase	USD	41,800	38,000	47,300	43,000
7H	Hedge/Member	Mnths 7+	Increase	USD	38,000	38,000	43,000	43,000
<b>GROUP THREE ULSD (PLATTS) FUT (A7)</b>								
A7	Spec	Mnth 1	Increase	USD	7,040	6,400	7,700	7,000
A7	Hedge/Member	Mnth 1	Increase	USD	6,400	6,400	7,000	7,000
<b>GULF COAST GASOLINE CLNDR FUT (GS)</b>								
GS	Spec	Mths 1	Increase	USD	5,500	5,000	6,600	6,000
GS	Hedge/Member	Mths 1	Increase	USD	5,000	5,000	6,000	6,000
GS	Spec	Mths 2	Increase	USD	5,390	4,900	6,270	5,700
GS	Hedge/Member	Mths 2	Increase	USD	4,900	4,900	5,700	5,700
GS	Spec	Mths 3-8	Increase	USD	5,280	4,800	5,500	5,000
GS	Hedge/Member	Mths 3-8	Increase	USD	4,800	4,800	5,000	5,000
GS	Spec	Mnths 9+	Increase	USD	4,730	4,300	5,060	4,600
GS	Hedge/Member	Mnths 9+	Increase	USD	4,300	4,300	4,600	4,600
<b>GULF COAST JET FUEL CLNDR FUT (GE)</b>								
GE	Spec	Mnths 7+	Increase	USD	4,620	4,200	4,730	4,300
GE	Hedge/Member	Mnths 7+	Increase	USD	4,200	4,200	4,300	4,300
<b>JAPAN C&amp;F NAPHTHA FUT (JA)</b>								
JA	Spec	Mnth 1	Increase	USD	51,700	47,000	58,300	53,000
JA	Hedge/Member	Mnth 1	Increase	USD	47,000	47,000	53,000	53,000
JA	Spec	Mnths 2-6	Increase	USD	50,600	46,000	58,300	53,000
JA	Hedge/Member	Mnths 2-6	Increase	USD	46,000	46,000	53,000	53,000
JA	Spec	Mnths 7+	Increase	USD	49,500	45,000	53,900	49,000
JA	Hedge/Member	Mnths 7+	Increase	USD	45,000	45,000	49,000	49,000
<b>JET AVIA FUEL(PLTT) CRGS FOB M (1T)</b>								
1T	Spec		Increase	USD	39,600	36,000	49,500	45,000
1T	Hedge/Member		Increase	USD	36,000	36,000	45,000	45,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>LA CARB DIESEL (OPIS) (LX)</b>								
LX	Spec	Mnth 1	Increase	USD	5,830	5,300	6,600	6,000
LX	Hedge/Member	Mnth 1	Increase	USD	5,300	5,300	6,000	6,000
LX	Spec	Mnths 2-6	Increase	USD	5,720	5,200	6,600	6,000
LX	Hedge/Member	Mnths 2-6	Increase	USD	5,200	5,200	6,000	6,000
LX	Spec	Mnths 7+	Increase	USD	5,610	5,100	6,490	5,900
LX	Hedge/Member	Mnths 7+	Increase	USD	5,100	5,100	5,900	5,900
<b>MIN EUR 1% FUEL OIL CRGO FOBNWE FUT (OB)</b>								
OB	Spec	Mnth 1	Increase	USD	3,080	2,800	3,630	3,300
OB	Hedge/Member	Mnth 1	Increase	USD	2,800	2,800	3,300	3,300
OB	Spec	Mnths 2-6	Increase	USD	2,970	2,700	3,630	3,300
OB	Hedge/Member	Mnths 2-6	Increase	USD	2,700	2,700	3,300	3,300
OB	Spec	Mnths 7+	Increase	USD	2,860	2,600	3,300	3,000
OB	Hedge/Member	Mnths 7+	Increase	USD	2,600	2,600	3,000	3,000
<b>MIN EURO NPHTHA CIF NWE FUT (MNC)</b>								
MNC	Spec	Mths 1	Increase	USD	4,510	4,100	5,500	5,000
MNC	Hedge/Member	Mths 1	Increase	USD	4,100	4,100	5,000	5,000
MNC	Spec	Mths 2-6	Increase	USD	4,400	4,000	5,500	5,000
MNC	Hedge/Member	Mths 2-6	Increase	USD	4,000	4,000	5,000	5,000
MNC	Spec	Mnths 7+	Increase	USD	4,290	3,900	4,950	4,500
MNC	Hedge/Member	Mnths 7+	Increase	USD	3,900	3,900	4,500	4,500
<b>MIN JAPAN C&amp;F NAPHTHA PLATTS FUT (MJN)</b>								
MJN	Spec	Mnth 1	Increase	USD	5,170	4,700	5,830	5,300
MJN	Hedge/Member	Mnth 1	Increase	USD	4,700	4,700	5,300	5,300
MJN	Spec	Mnths 2-6	Increase	USD	5,060	4,600	5,830	5,300
MJN	Hedge/Member	Mnths 2-6	Increase	USD	4,600	4,600	5,300	5,300
MJN	Spec	Mnths 7+	Increase	USD	4,950	4,500	5,390	4,900
MJN	Hedge/Member	Mnths 7+	Increase	USD	4,500	4,500	4,900	4,900
<b>MINI 1% FUEL OIL CAR MED FUT (MFD)</b>								
MFD	Spec		Increase	USD	3,740	3,400	4,180	3,800
MFD	Hedge/Member		Increase	USD	3,400	3,400	3,800	3,800
<b>MINI 3.5% FUEL OIL CAR MED FUT (MMF)</b>								
MMF	Spec		Increase	USD	3,190	2,900	3,850	3,500
MMF	Hedge/Member		Increase	USD	2,900	2,900	3,500	3,500

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>MINI EURO 1% FUEL OIL FOBRDM FUT (T0)</b>								
T0	Spec	Mnth 1	Increase	USD	3,300	3,000	4,180	3,800
T0	Hedge/Member	Mnth 1	Increase	USD	3,000	3,000	3,800	3,800
T0	Spec	Mnth 2	Increase	USD	3,080	2,800	3,960	3,600
T0	Hedge/Member	Mnth 2	Increase	USD	2,800	2,800	3,600	3,600
T0	Spec	Mnths 8+	Increase	USD	2,200	2,000	2,915	2,650
T0	Hedge/Member	Mnths 8+	Increase	USD	2,000	2,000	2,650	2,650
<b>MINI EURO 3.5% FUEL OIL FOB RDM FUT (0D)</b>								
0D	Spec	Mnths 2-6	Increase	USD	2,860	2,600	3,080	2,800
0D	Hedge/Member	Mnths 2-6	Increase	USD	2,600	2,600	2,800	2,800
0D	Spec	Mnths 7-10	Increase	USD	2,640	2,400	2,860	2,600
0D	Hedge/Member	Mnths 7-10	Increase	USD	2,400	2,400	2,600	2,600
<b>MINI GAS EUROBOB OXY BARGES FUT (MEO)</b>								
MEO	Spec	Mnth 1	Increase	USD	4,400	4,000	4,730	4,300
MEO	Hedge/Member	Mnth 1	Increase	USD	4,000	4,000	4,300	4,300
MEO	Spec	Mnths 2-6	Increase	USD	4,290	3,900	4,730	4,300
MEO	Hedge/Member	Mnths 2-6	Increase	USD	3,900	3,900	4,300	4,300
MEO	Spec	Mnths 7+	Increase	USD	4,180	3,800	4,730	4,300
MEO	Hedge/Member	Mnths 7+	Increase	USD	3,800	3,800	4,300	4,300
<b>MINI SINGAPORE 380CST FUEL OIL FUT (MTS)</b>								
MTS	Spec	Mnth 1	Increase	USD	3,080	2,800	3,300	3,000
MTS	Hedge/Member	Mnth 1	Increase	USD	2,800	2,800	3,000	3,000
MTS	Spec	Mnths 2-6	Increase	USD	2,970	2,700	3,135	2,850
MTS	Hedge/Member	Mnths 2-6	Increase	USD	2,700	2,700	2,850	2,850
MTS	Spec	Mnths 7+	Increase	USD	2,750	2,500	3,025	2,750
MTS	Hedge/Member	Mnths 7+	Increase	USD	2,500	2,500	2,750	2,750
<b>MINI SINGAPORE GASOIL PLATS FUTURES (MSG)</b>								
MSG	Spec	Mnths 2-6	Increase	USD	462	420	473	430
MSG	Hedge/Member	Mnths 2-6	Increase	USD	420	420	430	430
MSG	Spec	Mnths 7+	Increase	USD	418	380	462	420
MSG	Hedge/Member	Mnths 7+	Increase	USD	380	380	420	420
<b>MOGAS92 UNLEADED (PLATTS) FUT (1N)</b>								
1N	Spec	Mnths 2+	Increase	USD	5,390	4,900	5,885	5,350
1N	Hedge/Member	Mnths 2+	Increase	USD	4,900	4,900	5,350	5,350
1N	Spec	Mnth 1	Increase	USD	5,500	5,000	5,885	5,350
1N	Hedge/Member	Mnth 1	Increase	USD	5,000	5,000	5,350	5,350

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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>NY 2.2% FUEL OIL (PLATTS) FUT (Y3)</b>								
Y3	Spec		Increase	USD	5,280	4,800	5,940	5,400
Y3	Hedge/Member		Increase	USD	4,800	4,800	5,400	5,400
<b>NY 3.0% FUEL OIL (PLATTS) FUT (H1)</b>								
H1	Spec		Increase	USD	4,840	4,400	5,500	5,000
H1	Hedge/Member		Increase	USD	4,400	4,400	5,000	5,000
<b>PREM UNL GAS 10 PPM (PLTS) RDM (7L)</b>								
7L	Spec		Increase	USD	51,700	47,000	60,500	55,000
7L	Hedge/Member		Increase	USD	47,000	47,000	55,000	55,000
<b>PREMIUM UNLD 10P FOB MED FUT (3G)</b>								
3G	Spec	Mnth 1	Increase	USD	53,900	49,000	57,200	52,000
3G	Hedge/Member	Mnth 1	Increase	USD	49,000	49,000	52,000	52,000
3G	Spec	Mnths 2+	Increase	USD	51,700	47,000	54,450	49,500
3G	Hedge/Member	Mnths 2+	Increase	USD	47,000	47,000	49,500	49,500
<b>RBOB CALENDAR FUT (RL)</b>								
RL	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
RL	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
RL	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
RL	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
RL	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
RL	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
RL	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
RL	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950
<b>RBOB GASOLINE FINANCIAL FUTURES (RT)</b>								
RT	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
RT	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
RT	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
RT	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
RT	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
RT	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
RT	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
RT	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>RBOB GASOLINE FUTURES (RB)</b>								
RB	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
RB	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
RB	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
RB	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
RB	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
RB	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
RB	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
RB	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950
<b>RBOB GASOLINE TAM LONDON (RBL)</b>								
RBL	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
RBL	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
RBL	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
RBL	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
RBL	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
RBL	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
RBL	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
RBL	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950
<b>RBOB GASOLINE TAM PLATTS PR (RBS)</b>								
RBS	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
RBS	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
RBS	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
RBS	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
RBS	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
RBS	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
RBS	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
RBS	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>RBOB GASOLINE TAM PLATTS PRICE (4RB)</b>								
4RB	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
4RB	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
4RB	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
4RB	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
4RB	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
4RB	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
4RB	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
4RB	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950
<b>RBOB GASOLINE TAM PLATTS PRICING (3RB)</b>								
3RB	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
3RB	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
3RB	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
3RB	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
3RB	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
3RB	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
3RB	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
3RB	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950
<b>RBOB LAST DAY FINANCIAL FUTURES (27)</b>								
27	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
27	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
27	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
27	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
27	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
27	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
27	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
27	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>RBOB PLATTS 3:15 TRADABLE MARKER (RBP)</b>								
RBP	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
RBP	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
RBP	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
RBP	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
RBP	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
RBP	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
RBP	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
RBP	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950
<b>RBOB TRADE AT SETTLEMENT (RBT)</b>								
RBT	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
RBT	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
RBT	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
RBT	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
RBT	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
RBT	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
RBT	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
RBT	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950
<b>SINGAPORE 380CST FUEL OIL FUT (SE)</b>								
SE	Spec	Mnth 1	Increase	USD	30,800	28,000	33,000	30,000
SE	Hedge/Member	Mnth 1	Increase	USD	28,000	28,000	30,000	30,000
SE	Spec	Mnths 2-6	Increase	USD	29,700	27,000	31,350	28,500
SE	Hedge/Member	Mnths 2-6	Increase	USD	27,000	27,000	28,500	28,500
SE	Spec	Mnths 7+	Increase	USD	27,500	25,000	30,250	27,500
SE	Hedge/Member	Mnths 7+	Increase	USD	25,000	25,000	27,500	27,500
<b>SINGAPORE GASOIL FUT (SG)</b>								
SG	Spec	Mnths 2-6	Increase	USD	4,620	4,200	4,730	4,300
SG	Hedge/Member	Mnths 2-6	Increase	USD	4,200	4,200	4,300	4,300
SG	Spec	Mnths 7+	Increase	USD	4,180	3,800	4,620	4,200
SG	Hedge/Member	Mnths 7+	Increase	USD	3,800	3,800	4,200	4,200

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>SINGAPORE JET KEROSENE FUT (KS)</b>								
KS	Spec	Mnth 1	Increase	USD	5,280	4,800	5,775	5,250
KS	Hedge/Member	Mnth 1	Increase	USD	4,800	4,800	5,250	5,250
KS	Spec	Mnths 2-6	Increase	USD	4,730	4,300	5,775	5,250
KS	Hedge/Member	Mnths 2-6	Increase	USD	4,300	4,300	5,250	5,250
KS	Spec	Mnths 7+	Increase	USD	4,510	4,100	5,500	5,000
KS	Hedge/Member	Mnths 7+	Increase	USD	4,100	4,100	5,000	5,000
<b>SINGAPORE MOGAS 95 FUT (V0)</b>								
V0	Spec	Mnths 2+	Increase	USD	5,500	5,000	6,600	6,000
V0	Hedge/Member	Mnths 2+	Increase	USD	5,000	5,000	6,000	6,000
<b>SINGAPORE NAPHTHA FUT (SP)</b>								
SP	Spec		Increase	USD	5,500	5,000	6,270	5,700
SP	Hedge/Member		Increase	USD	5,000	5,000	5,700	5,700
<b>SYNRBOB LAST DAY FINANCIAL FUT (S27)</b>								
S27	Spec	Mnth 2	Increase	USD	5,280	4,800	5,500	5,000
S27	Hedge/Member	Mnth 2	Increase	USD	4,800	4,800	5,000	5,000
S27	Spec	Summer 2015	Increase	USD	4,950	4,500	5,225	4,750
S27	Hedge/Member	Summer 2015	Increase	USD	4,500	4,500	4,750	4,750
S27	Spec	Winter 2015/2016	Increase	USD	4,180	3,800	4,400	4,000
S27	Hedge/Member	Winter 2015/2016	Increase	USD	3,800	3,800	4,000	4,000
S27	Spec	Summer 2016+	Increase	USD	4,180	3,800	4,345	3,950
S27	Hedge/Member	Summer 2016+	Increase	USD	3,800	3,800	3,950	3,950
<b>SYNTHET GULF COAST GASOLINE CLNDR F (SGS)</b>								
SGS	Spec	Mths 1	Increase	USD	5,500	5,000	6,600	6,000
SGS	Hedge/Member	Mths 1	Increase	USD	5,000	5,000	6,000	6,000
SGS	Spec	Mths 2	Increase	USD	5,390	4,900	6,270	5,700
SGS	Hedge/Member	Mths 2	Increase	USD	4,900	4,900	5,700	5,700
SGS	Spec	Mths 3-8	Increase	USD	5,280	4,800	5,500	5,000
SGS	Hedge/Member	Mths 3-8	Increase	USD	4,800	4,800	5,000	5,000
SGS	Spec	Mnths 9+	Increase	USD	4,730	4,300	5,060	4,600
SGS	Hedge/Member	Mnths 9+	Increase	USD	4,300	4,300	4,600	4,600
<b>ULSD 10PPM CIF MED FUT (Z6)</b>								
Z6	Spec		Increase	USD	35,200	32,000	46,200	42,000
Z6	Hedge/Member		Increase	USD	32,000	32,000	42,000	42,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>NATURAL GAS - Intra Spreads</b>								
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month 1 vs. Month 2 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	316	288	28	25
NNT	Hedge/Member		Decrease	USD	288	288	25	25
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month 1 vs. Month 2 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	316	288	28	25
NN	Hedge/Member		Decrease	USD	288	288	25	25
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month 1 vs. Month 2 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,265	1,150	110	100
HHT	Hedge/Member		Decrease	USD	1,150	1,150	100	100
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month 1 vs. Month 2 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,265	1,150	110	100
HH	Hedge/Member		Decrease	USD	1,150	1,150	100	100
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month 2 vs. Summer 2015 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	55	50	110	100
NNT	Hedge/Member		Increase	USD	50	50	100	100
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month 2 vs. Summer 2015 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	55	50	110	100
NN	Hedge/Member		Increase	USD	50	50	100	100
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month 2 vs. Summer 2015 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	220	200	440	400
HHT	Hedge/Member		Increase	USD	200	200	400	400
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month 2 vs. Summer 2015 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	220	200	440	400
HH	Hedge/Member		Increase	USD	200	200	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 1 vs. Month 2 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	316	288	28	25
MNG	Hedge/Member		Decrease	USD	288	288	25	25
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 1 vs. Month 2 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,265	1,150	110	100
NG	Hedge/Member		Decrease	USD	1,150	1,150	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 1 vs. Month 2 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,265	1,150	110	100
NGT	Hedge/Member		Decrease	USD	1,150	1,150	100	100

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 2 vs. Summer 2015 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	55	50	110	100
QG	Hedge/Member		Increase	USD	50	50	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 2 vs. Summer 2015 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	55	50	110	100
MNG	Hedge/Member		Increase	USD	50	50	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 2 vs. Summer 2015 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	55	50	110	100
NP	Hedge/Member		Increase	USD	50	50	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 2 vs. Summer 2015 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	220	200	440	400
NG	Hedge/Member		Increase	USD	200	200	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 2 vs. Summer 2015 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	220	200	440	400
NGT	Hedge/Member		Increase	USD	200	200	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 2 vs. Summer 2015 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	220	200	440	400
HP	Hedge/Member		Increase	USD	200	200	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mth 2 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	316	288	28	25
QG	Hedge/Member		Decrease	USD	288	288	25	25
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mth 2 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	316	288	28	25
NP	Hedge/Member		Decrease	USD	288	288	25	25
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mth 2 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,265	1,150	110	100
HP	Hedge/Member		Decrease	USD	1,150	1,150	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 33-56 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	179	163	234	213
QG	Hedge/Member		Increase	USD	163	163	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 33-56 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	179	163	234	213
NNT	Hedge/Member		Increase	USD	163	163	213	213

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 33-56 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	179	163	234	213
NN	Hedge/Member		Increase	USD	163	163	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 33-56 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	179	163	234	213
MNG	Hedge/Member		Increase	USD	163	163	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 33-56 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	179	163	234	213
NP	Hedge/Member		Increase	USD	163	163	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 33-56 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	715	650	935	850
HHT	Hedge/Member		Increase	USD	650	650	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 33-56 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	715	650	935	850
NG	Hedge/Member		Increase	USD	650	650	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 33-56 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	715	650	935	850
NGT	Hedge/Member		Increase	USD	650	650	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 33-56 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	715	650	935	850
HH	Hedge/Member		Increase	USD	650	650	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 33-56 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	715	650	935	850
HP	Hedge/Member		Increase	USD	650	650	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 57-80 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	303	275	371	338
NNT	Hedge/Member		Increase	USD	275	275	338	338
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 57-80 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	303	275	371	338
NN	Hedge/Member		Increase	USD	275	275	338	338
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 57-80 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	303	275	371	338
MNG	Hedge/Member		Increase	USD	275	275	338	338

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 57-80 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	1,210	1,100	1,485	1,350
HHT	Hedge/Member		Increase	USD	1,100	1,100	1,350	1,350
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 57-80 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	1,210	1,100	1,485	1,350
NG	Hedge/Member		Increase	USD	1,100	1,100	1,350	1,350
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 57-80 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	1,210	1,100	1,485	1,350
NGT	Hedge/Member		Increase	USD	1,100	1,100	1,350	1,350
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 57-80 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	1,210	1,100	1,485	1,350
HH	Hedge/Member		Increase	USD	1,100	1,100	1,350	1,350
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 57-80 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	303	275	371	338
QG	Hedge/Member		Increase	USD	275	275	338	338
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 57-80 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	303	275	371	338
NP	Hedge/Member		Increase	USD	275	275	338	338
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 57-80 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	1,210	1,100	1,485	1,350
HP	Hedge/Member		Increase	USD	1,100	1,100	1,350	1,350
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 81+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	509	463	550	500
NNT	Hedge/Member		Increase	USD	463	463	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 81+ (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	509	463	550	500
NN	Hedge/Member		Increase	USD	463	463	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 81+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	509	463	550	500
MNG	Hedge/Member		Increase	USD	463	463	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 81+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	2,035	1,850	2,200	2,000
HHT	Hedge/Member		Increase	USD	1,850	1,850	2,000	2,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 81+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	2,035	1,850	2,200	2,000
NG	Hedge/Member		Increase	USD	1,850	1,850	2,000	2,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 81+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	2,035	1,850	2,200	2,000
NGT	Hedge/Member		Increase	USD	1,850	1,850	2,000	2,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 81+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	2,035	1,850	2,200	2,000
HH	Hedge/Member		Increase	USD	1,850	1,850	2,000	2,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 81+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	509	463	550	500
QG	Hedge/Member		Increase	USD	463	463	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 81+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	509	463	550	500
NP	Hedge/Member		Increase	USD	463	463	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Mths 81+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	2,035	1,850	2,200	2,000
HP	Hedge/Member		Increase	USD	1,850	1,850	2,000	2,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Winter 15/16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	275	250	138	125
QG	Hedge/Member		Decrease	USD	250	250	125	125
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Winter 15/16 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	275	250	138	125
NNT	Hedge/Member		Decrease	USD	250	250	125	125
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Winter 15/16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	275	250	138	125
NN	Hedge/Member		Decrease	USD	250	250	125	125
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Winter 15/16 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	275	250	138	125
MNG	Hedge/Member		Decrease	USD	250	250	125	125
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Winter 15/16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	275	250	138	125
NP	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
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Winter 15/16 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,100	1,000	550	500
HHT	Hedge/Member		Decrease	USD	1,000	1,000	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Winter 15/16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,100	1,000	550	500
NG	Hedge/Member		Decrease	USD	1,000	1,000	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Winter 15/16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,100	1,000	550	500
NGT	Hedge/Member		Decrease	USD	1,000	1,000	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Winter 15/16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,100	1,000	550	500
HH	Hedge/Member		Decrease	USD	1,000	1,000	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 1 vs. Winter 15/16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,100	1,000	550	500
HP	Hedge/Member		Decrease	USD	1,000	1,000	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 21-32 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	124	113	206	188
NNT	Hedge/Member		Increase	USD	113	113	188	188
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 21-32 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	124	113	206	188
NN	Hedge/Member		Increase	USD	113	113	188	188
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 21-32 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	124	113	206	188
MNG	Hedge/Member		Increase	USD	113	113	188	188
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 21-32 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	495	450	825	750
HHT	Hedge/Member		Increase	USD	450	450	750	750
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 21-32 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	495	450	825	750
NG	Hedge/Member		Increase	USD	450	450	750	750
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 21-32 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	495	450	825	750
NGT	Hedge/Member		Increase	USD	450	450	750	750

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 21-32 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	495	450	825	750
HH	Hedge/Member		Increase	USD	450	450	750	750
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 21-32 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	124	113	206	188
QG	Hedge/Member		Increase	USD	113	113	188	188
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 21-32 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	124	113	206	188
NP	Hedge/Member		Increase	USD	113	113	188	188
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 21-32 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	495	450	825	750
HP	Hedge/Member		Increase	USD	450	450	750	750
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 33-56 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	138	125	275	250
QG	Hedge/Member		Increase	USD	125	125	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 33-56 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	138	125	275	250
NNT	Hedge/Member		Increase	USD	125	125	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 33-56 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	138	125	275	250
NN	Hedge/Member		Increase	USD	125	125	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 33-56 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	138	125	275	250
MNG	Hedge/Member		Increase	USD	125	125	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 33-56 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	138	125	275	250
NP	Hedge/Member		Increase	USD	125	125	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 33-56 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	550	500	1,100	1,000
HHT	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 33-56 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	550	500	1,100	1,000
NG	Hedge/Member		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
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 33-56 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	550	500	1,100	1,000
NGT	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 33-56 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	550	500	1,100	1,000
HH	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 33-56 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	550	500	1,100	1,000
HP	Hedge/Member		Increase	USD	500	500	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 57-80 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	358	325	468	425
QG	Hedge/Member		Increase	USD	325	325	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 57-80 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	358	325	468	425
NNT	Hedge/Member		Increase	USD	325	325	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 57-80 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	358	325	468	425
NN	Hedge/Member		Increase	USD	325	325	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 57-80 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	358	325	468	425
MNG	Hedge/Member		Increase	USD	325	325	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 57-80 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	358	325	468	425
NP	Hedge/Member		Increase	USD	325	325	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 57-80 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	1,430	1,300	1,870	1,700
HHT	Hedge/Member		Increase	USD	1,300	1,300	1,700	1,700
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 57-80 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	1,430	1,300	1,870	1,700
NG	Hedge/Member		Increase	USD	1,300	1,300	1,700	1,700
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 57-80 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	1,430	1,300	1,870	1,700
NGT	Hedge/Member		Increase	USD	1,300	1,300	1,700	1,700

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 57-80 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	1,430	1,300	1,870	1,700
HH	Hedge/Member		Increase	USD	1,300	1,300	1,700	1,700
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 57-80 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	1,430	1,300	1,870	1,700
HP	Hedge/Member		Increase	USD	1,300	1,300	1,700	1,700
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	303	275	261	238
NNT	Hedge/Member		Decrease	USD	275	275	238	238
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	303	275	261	238
NN	Hedge/Member		Decrease	USD	275	275	238	238
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	303	275	261	238
MNG	Hedge/Member		Decrease	USD	275	275	238	238
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,210	1,100	1,045	950
HHT	Hedge/Member		Decrease	USD	1,100	1,100	950	950
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,210	1,100	1,045	950
NG	Hedge/Member		Decrease	USD	1,100	1,100	950	950
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,210	1,100	1,045	950
NGT	Hedge/Member		Decrease	USD	1,100	1,100	950	950
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,210	1,100	1,045	950
HH	Hedge/Member		Decrease	USD	1,100	1,100	950	950
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	303	275	261	238
QG	Hedge/Member		Decrease	USD	275	275	238	238
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	303	275	261	238
NP	Hedge/Member		Decrease	USD	275	275	238	238

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,210	1,100	1,045	950
HP	Hedge/Member		Decrease	USD	1,100	1,100	950	950
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 21-32 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	144	131	131	119
QG	Hedge/Member		Decrease	USD	131	131	119	119
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 21-32 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	144	131	131	119
NNT	Hedge/Member		Decrease	USD	131	131	119	119
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 21-32 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	144	131	131	119
NN	Hedge/Member		Decrease	USD	131	131	119	119
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 21-32 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	144	131	131	119
MNG	Hedge/Member		Decrease	USD	131	131	119	119
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 21-32 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	144	131	131	119
NP	Hedge/Member		Decrease	USD	131	131	119	119
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 21-32 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	578	525	523	475
HHT	Hedge/Member		Decrease	USD	525	525	475	475
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 21-32 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	578	525	523	475
NG	Hedge/Member		Decrease	USD	525	525	475	475
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 21-32 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	578	525	523	475
NGT	Hedge/Member		Decrease	USD	525	525	475	475
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 21-32 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	578	525	523	475
HH	Hedge/Member		Decrease	USD	525	525	475	475
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 21-32 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	578	525	523	475
HP	Hedge/Member		Decrease	USD	525	525	475	475

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 33-56 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	206	188	261	238
QG	Hedge/Member		Increase	USD	188	188	238	238
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 33-56 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	206	188	261	238
NNT	Hedge/Member		Increase	USD	188	188	238	238
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 33-56 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	206	188	261	238
NN	Hedge/Member		Increase	USD	188	188	238	238
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 33-56 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	206	188	261	238
MNG	Hedge/Member		Increase	USD	188	188	238	238
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 33-56 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	206	188	261	238
NP	Hedge/Member		Increase	USD	188	188	238	238
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 33-56 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	825	750	1,045	950
HHT	Hedge/Member		Increase	USD	750	750	950	950
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 33-56 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	825	750	1,045	950
NG	Hedge/Member		Increase	USD	750	750	950	950
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 33-56 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	825	750	1,045	950
NGT	Hedge/Member		Increase	USD	750	750	950	950
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 33-56 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	825	750	1,045	950
HH	Hedge/Member		Increase	USD	750	750	950	950
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 33-56 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	825	750	1,045	950
HP	Hedge/Member		Increase	USD	750	750	950	950
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 81+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	330	300	275	250
QG	Hedge/Member		Decrease	USD	300	300	250	250

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 81+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	330	300	275	250
NNT	Hedge/Member		Decrease	USD	300	300	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 81+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	330	300	275	250
NN	Hedge/Member		Decrease	USD	300	300	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 81+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	330	300	275	250
MNG	Hedge/Member		Decrease	USD	300	300	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 81+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	330	300	275	250
NP	Hedge/Member		Decrease	USD	300	300	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 81+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,320	1,200	1,100	1,000
HHT	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 81+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,320	1,200	1,100	1,000
NG	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 81+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,320	1,200	1,100	1,000
NGT	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 81+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,320	1,200	1,100	1,000
HH	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 21-32 vs. Mths 81+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,320	1,200	1,100	1,000
HP	Hedge/Member		Decrease	USD	1,200	1,200	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 33-56 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	151	138	138	125
QG	Hedge/Member		Decrease	USD	138	138	125	125
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 33-56 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	151	138	138	125
NNT	Hedge/Member		Decrease	USD	138	138	125	125

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 33-56 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	151	138	138	125
NN	Hedge/Member		Decrease	USD	138	138	125	125
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 33-56 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	151	138	138	125
MNG	Hedge/Member		Decrease	USD	138	138	125	125
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 33-56 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	151	138	138	125
NP	Hedge/Member		Decrease	USD	138	138	125	125
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 33-56 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	605	550	550	500
HHT	Hedge/Member		Decrease	USD	550	550	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 33-56 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	605	550	550	500
NG	Hedge/Member		Decrease	USD	550	550	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 33-56 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	605	550	550	500
NGT	Hedge/Member		Decrease	USD	550	550	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 33-56 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	605	550	550	500
HH	Hedge/Member		Decrease	USD	550	550	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 33-56 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	605	550	550	500
HP	Hedge/Member		Decrease	USD	550	550	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 57-80 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	151	138	124	113
QG	Hedge/Member		Decrease	USD	138	138	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 57-80 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	151	138	124	113
NNT	Hedge/Member		Decrease	USD	138	138	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 57-80 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	151	138	124	113
NN	Hedge/Member		Decrease	USD	138	138	113	113

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 57-80 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	151	138	124	113
MNG	Hedge/Member		Decrease	USD	138	138	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 57-80 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	151	138	124	113
NP	Hedge/Member		Decrease	USD	138	138	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 57-80 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	605	550	495	450
HHT	Hedge/Member		Decrease	USD	550	550	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 57-80 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	605	550	495	450
NG	Hedge/Member		Decrease	USD	550	550	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 57-80 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	605	550	495	450
NGT	Hedge/Member		Decrease	USD	550	550	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 57-80 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	605	550	495	450
HH	Hedge/Member		Decrease	USD	550	550	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 57-80 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	605	550	495	450
HP	Hedge/Member		Decrease	USD	550	550	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 81+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	289	263	234	213
QG	Hedge/Member		Decrease	USD	263	263	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 81+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	289	263	234	213
NNT	Hedge/Member		Decrease	USD	263	263	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 81+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	289	263	234	213
NN	Hedge/Member		Decrease	USD	263	263	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 81+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	289	263	234	213
MNG	Hedge/Member		Decrease	USD	263	263	213	213

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 81+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	289	263	234	213
NP	Hedge/Member		Decrease	USD	263	263	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 81+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,155	1,050	935	850
HHT	Hedge/Member		Decrease	USD	1,050	1,050	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 81+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,155	1,050	935	850
NG	Hedge/Member		Decrease	USD	1,050	1,050	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 81+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,155	1,050	935	850
NGT	Hedge/Member		Decrease	USD	1,050	1,050	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 81+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,155	1,050	935	850
HH	Hedge/Member		Decrease	USD	1,050	1,050	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 33-56 vs. Mths 81+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,155	1,050	935	850
HP	Hedge/Member		Decrease	USD	1,050	1,050	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 57-80 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	151	138	144	131
QG	Hedge/Member		Decrease	USD	138	138	131	131
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 57-80 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	151	138	144	131
NNT	Hedge/Member		Decrease	USD	138	138	131	131
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 57-80 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	151	138	144	131
NN	Hedge/Member		Decrease	USD	138	138	131	131
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 57-80 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	151	138	144	131
MNG	Hedge/Member		Decrease	USD	138	138	131	131
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 57-80 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	151	138	144	131
NP	Hedge/Member		Decrease	USD	138	138	131	131

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 57-80 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	605	550	578	525
HHT	Hedge/Member		Decrease	USD	550	550	525	525
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 57-80 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	605	550	578	525
NG	Hedge/Member		Decrease	USD	550	550	525	525
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 57-80 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	605	550	578	525
NGT	Hedge/Member		Decrease	USD	550	550	525	525
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 57-80 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	605	550	578	525
HH	Hedge/Member		Decrease	USD	550	550	525	525
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 57-80 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	605	550	578	525
HP	Hedge/Member		Decrease	USD	550	550	525	525
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 81+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	316	288	275	250
QG	Hedge/Member		Decrease	USD	288	288	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 81+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	316	288	275	250
NNT	Hedge/Member		Decrease	USD	288	288	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 81+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	316	288	275	250
NN	Hedge/Member		Decrease	USD	288	288	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 81+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	316	288	275	250
MNG	Hedge/Member		Decrease	USD	288	288	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 81+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	316	288	275	250
NP	Hedge/Member		Decrease	USD	288	288	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 81+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,265	1,150	1,100	1,000
HHT	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 81+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,265	1,150	1,100	1,000
NG	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 81+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,265	1,150	1,100	1,000
NGT	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 81+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,265	1,150	1,100	1,000
HH	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 57-80 vs. Mths 81+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,265	1,150	1,100	1,000
HP	Hedge/Member		Decrease	USD	1,150	1,150	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 81+ vs. Mths 81+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	454	413	363	330
QG	Hedge/Member		Decrease	USD	413	413	330	330
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 81+ vs. Mths 81+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	454	413	363	330
NNT	Hedge/Member		Decrease	USD	413	413	330	330
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 81+ vs. Mths 81+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	454	413	363	330
NN	Hedge/Member		Decrease	USD	413	413	330	330
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 81+ vs. Mths 81+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	454	413	363	330
MNG	Hedge/Member		Decrease	USD	413	413	330	330
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 81+ vs. Mths 81+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	454	413	363	330
NP	Hedge/Member		Decrease	USD	413	413	330	330
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 81+ vs. Mths 81+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,815	1,650	1,452	1,320
HHT	Hedge/Member		Decrease	USD	1,650	1,650	1,320	1,320
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 81+ vs. Mths 81+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,815	1,650	1,452	1,320
NG	Hedge/Member		Decrease	USD	1,650	1,650	1,320	1,320

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 81+ vs. Mths 81+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,815	1,650	1,452	1,320
NGT	Hedge/Member		Decrease	USD	1,650	1,650	1,320	1,320
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 81+ vs. Mths 81+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,815	1,650	1,452	1,320
HH	Hedge/Member		Decrease	USD	1,650	1,650	1,320	1,320
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 81+ vs. Mths 81+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,815	1,650	1,452	1,320
HP	Hedge/Member		Decrease	USD	1,650	1,650	1,320	1,320
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 21-32 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	151	138	234	213
QG	Hedge/Member		Increase	USD	138	138	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 21-32 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	151	138	234	213
NNT	Hedge/Member		Increase	USD	138	138	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 21-32 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	151	138	234	213
NN	Hedge/Member		Increase	USD	138	138	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 21-32 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	151	138	234	213
MNG	Hedge/Member		Increase	USD	138	138	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 21-32 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	151	138	234	213
NP	Hedge/Member		Increase	USD	138	138	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 21-32 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	605	550	935	850
HHT	Hedge/Member		Increase	USD	550	550	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 21-32 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	605	550	935	850
NG	Hedge/Member		Increase	USD	550	550	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 21-32 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	605	550	935	850
NGT	Hedge/Member		Increase	USD	550	550	850	850

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 21-32 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	605	550	935	850
HH	Hedge/Member		Increase	USD	550	550	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 21-32 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	605	550	935	850
HP	Hedge/Member		Increase	USD	550	550	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 33-56 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	198	180	303	275
QG	Hedge/Member		Increase	USD	180	180	275	275
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 33-56 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	198	180	303	275
NNT	Hedge/Member		Increase	USD	180	180	275	275
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 33-56 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	198	180	303	275
NN	Hedge/Member		Increase	USD	180	180	275	275
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 33-56 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	198	180	303	275
MNG	Hedge/Member		Increase	USD	180	180	275	275
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 33-56 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	198	180	303	275
NP	Hedge/Member		Increase	USD	180	180	275	275
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 33-56 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	792	720	1,210	1,100
HHT	Hedge/Member		Increase	USD	720	720	1,100	1,100
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 33-56 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	792	720	1,210	1,100
NG	Hedge/Member		Increase	USD	720	720	1,100	1,100
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 33-56 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	792	720	1,210	1,100
NGT	Hedge/Member		Increase	USD	720	720	1,100	1,100
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 33-56 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	792	720	1,210	1,100
HH	Hedge/Member		Increase	USD	720	720	1,100	1,100

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 33-56 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	792	720	1,210	1,100
HP	Hedge/Member		Increase	USD	720	720	1,100	1,100
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 57-80 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	344	313	440	400
QG	Hedge/Member		Increase	USD	313	313	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 57-80 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	344	313	440	400
NNT	Hedge/Member		Increase	USD	313	313	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 57-80 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	344	313	440	400
NN	Hedge/Member		Increase	USD	313	313	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 57-80 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	344	313	440	400
MNG	Hedge/Member		Increase	USD	313	313	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 57-80 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	344	313	440	400
NP	Hedge/Member		Increase	USD	313	313	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 57-80 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	1,375	1,250	1,760	1,600
HHT	Hedge/Member		Increase	USD	1,250	1,250	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 57-80 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	1,375	1,250	1,760	1,600
NG	Hedge/Member		Increase	USD	1,250	1,250	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 57-80 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	1,375	1,250	1,760	1,600
NGT	Hedge/Member		Increase	USD	1,250	1,250	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 57-80 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	1,375	1,250	1,760	1,600
HH	Hedge/Member		Increase	USD	1,250	1,250	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 57-80 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	1,375	1,250	1,760	1,600
HP	Hedge/Member		Increase	USD	1,250	1,250	1,600	1,600

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 81+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	591	538	688	625
QG	Hedge/Member		Increase	USD	538	538	625	625
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 81+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	591	538	688	625
NNT	Hedge/Member		Increase	USD	538	538	625	625
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 81+ (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	591	538	688	625
NN	Hedge/Member		Increase	USD	538	538	625	625
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 81+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	591	538	688	625
MNG	Hedge/Member		Increase	USD	538	538	625	625
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 81+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	591	538	688	625
NP	Hedge/Member		Increase	USD	538	538	625	625
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 81+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	2,365	2,150	2,750	2,500
HHT	Hedge/Member		Increase	USD	2,150	2,150	2,500	2,500
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 81+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	2,365	2,150	2,750	2,500
NG	Hedge/Member		Increase	USD	2,150	2,150	2,500	2,500
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 81+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	2,365	2,150	2,750	2,500
NGT	Hedge/Member		Increase	USD	2,150	2,150	2,500	2,500
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 81+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	2,365	2,150	2,750	2,500
HH	Hedge/Member		Increase	USD	2,150	2,150	2,500	2,500
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 81+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	2,365	2,150	2,750	2,500
HP	Hedge/Member		Increase	USD	2,150	2,150	2,500	2,500
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	138	125	110	100
QG	Hedge/Member		Decrease	USD	125	125	100	100

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	138	125	110	100
NNT	Hedge/Member		Decrease	USD	125	125	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	138	125	110	100
NN	Hedge/Member		Decrease	USD	125	125	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	138	125	110	100
MNG	Hedge/Member		Decrease	USD	125	125	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	138	125	110	100
NP	Hedge/Member		Decrease	USD	125	125	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	550	500	440	400
HHT	Hedge/Member		Decrease	USD	500	500	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	550	500	440	400
NG	Hedge/Member		Decrease	USD	500	500	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	550	500	440	400
NGT	Hedge/Member		Decrease	USD	500	500	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	550	500	440	400
HH	Hedge/Member		Decrease	USD	500	500	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	550	500	440	400
HP	Hedge/Member		Decrease	USD	500	500	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	358	325	234	213
QG	Hedge/Member		Decrease	USD	325	325	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	358	325	234	213
NNT	Hedge/Member		Decrease	USD	325	325	213	213

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	358	325	234	213
NN	Hedge/Member		Decrease	USD	325	325	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	358	325	234	213
MNG	Hedge/Member		Decrease	USD	325	325	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	358	325	234	213
NP	Hedge/Member		Decrease	USD	325	325	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,430	1,300	935	850
HHT	Hedge/Member		Decrease	USD	1,300	1,300	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,430	1,300	935	850
NG	Hedge/Member		Decrease	USD	1,300	1,300	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,430	1,300	935	850
NGT	Hedge/Member		Decrease	USD	1,300	1,300	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,430	1,300	935	850
HH	Hedge/Member		Decrease	USD	1,300	1,300	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,430	1,300	935	850
HP	Hedge/Member		Decrease	USD	1,300	1,300	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 57-80 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	385	350	330	300
QG	Hedge/Member		Decrease	USD	350	350	300	300
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 57-80 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	385	350	330	300
NNT	Hedge/Member		Decrease	USD	350	350	300	300
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 57-80 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	385	350	330	300
NN	Hedge/Member		Decrease	USD	350	350	300	300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 57-80 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	385	350	330	300
MNG	Hedge/Member		Decrease	USD	350	350	300	300
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 57-80 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	385	350	330	300
NP	Hedge/Member		Decrease	USD	350	350	300	300
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 57-80 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,540	1,400	1,320	1,200
HHT	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 57-80 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,540	1,400	1,320	1,200
NG	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 57-80 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,540	1,400	1,320	1,200
NGT	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 57-80 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,540	1,400	1,320	1,200
HH	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 57-80 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,540	1,400	1,320	1,200
HP	Hedge/Member		Decrease	USD	1,400	1,400	1,200	1,200
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	220	200	124	113
QG	Hedge/Member		Decrease	USD	200	200	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	220	200	124	113
NNT	Hedge/Member		Decrease	USD	200	200	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	220	200	124	113
NN	Hedge/Member		Decrease	USD	200	200	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	220	200	124	113
MNG	Hedge/Member		Decrease	USD	200	200	113	113

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	220	200	124	113
NP	Hedge/Member		Decrease	USD	200	200	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	880	800	495	450
HHT	Hedge/Member		Decrease	USD	800	800	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	880	800	495	450
NG	Hedge/Member		Decrease	USD	800	800	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	880	800	495	450
NGT	Hedge/Member		Decrease	USD	800	800	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	880	800	495	450
HH	Hedge/Member		Decrease	USD	800	800	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	880	800	495	450
HP	Hedge/Member		Decrease	USD	800	800	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 21-32 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	220	200	193	175
QG	Hedge/Member		Decrease	USD	200	200	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 21-32 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	220	200	193	175
NNT	Hedge/Member		Decrease	USD	200	200	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 21-32 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	220	200	193	175
NN	Hedge/Member		Decrease	USD	200	200	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 21-32 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	220	200	193	175
MNG	Hedge/Member		Decrease	USD	200	200	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 21-32 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	220	200	193	175
NP	Hedge/Member		Decrease	USD	200	200	175	175

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 21-32 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	880	800	770	700
HHT	Hedge/Member		Decrease	USD	800	800	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 21-32 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	880	800	770	700
NG	Hedge/Member		Decrease	USD	800	800	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 21-32 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	880	800	770	700
NGT	Hedge/Member		Decrease	USD	800	800	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 21-32 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	880	800	770	700
HH	Hedge/Member		Decrease	USD	800	800	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 21-32 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	880	800	770	700
HP	Hedge/Member		Decrease	USD	800	800	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 57-80 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Increase	USD	392	356	426	388
QG	Hedge/Member		Increase	USD	356	356	388	388
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 57-80 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Increase	USD	392	356	426	388
NNT	Hedge/Member		Increase	USD	356	356	388	388
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 57-80 (HENRY HUB FUT)</b>								
NN	Spec		Increase	USD	392	356	426	388
NN	Hedge/Member		Increase	USD	356	356	388	388
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 57-80 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Increase	USD	392	356	426	388
MNG	Hedge/Member		Increase	USD	356	356	388	388
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 57-80 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Increase	USD	392	356	426	388
NP	Hedge/Member		Increase	USD	356	356	388	388
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 57-80 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Increase	USD	1,568	1,425	1,705	1,550
HHT	Hedge/Member		Increase	USD	1,425	1,425	1,550	1,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 57-80 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Increase	USD	1,568	1,425	1,705	1,550
NG	Hedge/Member		Increase	USD	1,425	1,425	1,550	1,550
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 57-80 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Increase	USD	1,568	1,425	1,705	1,550
NGT	Hedge/Member		Increase	USD	1,425	1,425	1,550	1,550
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 57-80 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Increase	USD	1,568	1,425	1,705	1,550
HH	Hedge/Member		Increase	USD	1,425	1,425	1,550	1,550
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 57-80 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Increase	USD	1,568	1,425	1,705	1,550
HP	Hedge/Member		Increase	USD	1,425	1,425	1,550	1,550
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Summer 16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	220	200	110	100
QG	Hedge/Member		Decrease	USD	200	200	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Summer 16 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	220	200	110	100
NNT	Hedge/Member		Decrease	USD	200	200	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Summer 16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	220	200	110	100
NN	Hedge/Member		Decrease	USD	200	200	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Summer 16 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	220	200	110	100
MNG	Hedge/Member		Decrease	USD	200	200	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Summer 16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	220	200	110	100
NP	Hedge/Member		Decrease	USD	200	200	100	100
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Summer 16 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	880	800	440	400
HHT	Hedge/Member		Decrease	USD	800	800	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Summer 16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	880	800	440	400
NG	Hedge/Member		Decrease	USD	800	800	400	400

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Summer 16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	880	800	440	400
NGT	Hedge/Member		Decrease	USD	800	800	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Summer 16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	880	800	440	400
HH	Hedge/Member		Decrease	USD	800	800	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Summer 16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	880	800	440	400
HP	Hedge/Member		Decrease	USD	800	800	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	206	188	117	106
QG	Hedge/Member		Decrease	USD	188	188	106	106
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	206	188	117	106
NNT	Hedge/Member		Decrease	USD	188	188	106	106
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	206	188	117	106
NN	Hedge/Member		Decrease	USD	188	188	106	106
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	206	188	117	106
MNG	Hedge/Member		Decrease	USD	188	188	106	106
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	206	188	117	106
NP	Hedge/Member		Decrease	USD	188	188	106	106
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	825	750	468	425
HHT	Hedge/Member		Decrease	USD	750	750	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	825	750	468	425
NG	Hedge/Member		Decrease	USD	750	750	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	825	750	468	425
NGT	Hedge/Member		Decrease	USD	750	750	425	425

## 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

#### **Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)**

HH	Spec		Decrease	USD	825	750	468	425
HH	Hedge/Member		Decrease	USD	750	750	425	425

#### **Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (NYMEX NATURAL GAS FUTURES)**

HP	Spec		Decrease	USD	825	750	468	425
HP	Hedge/Member		Decrease	USD	750	750	425	425

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>REFINED PRODUCTS - Intra Spreads</b>								
<b>Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 1-3. (NY HRBR ULSD FIN FUT)</b>								
MP	Spec		Increase	USD	1,100	1,000	1,430	1,300
MP	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
<b>Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 3-5. (NY HRBR ULSD FIN FUT)</b>								
MP	Spec		Increase	USD	165	150	220	200
MP	Hedge/Member		Increase	USD	150	150	200	200
<b>Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 5-7. (NY HRBR ULSD FIN FUT)</b>								
MP	Spec		Decrease	USD	165	150	138	125
MP	Hedge/Member		Decrease	USD	150	150	125	125
<b>Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 6-8. (NY HRBR ULSD FIN FUT)</b>								
MP	Spec		Decrease	USD	165	150	138	125
MP	Hedge/Member		Decrease	USD	150	150	125	125
<b>Heating Oil Calendar Swap (MP) - 1 Month Butterfly Month 8-10. (NY HRBR ULSD FIN FUT)</b>								
MP	Spec		Decrease	USD	165	150	138	125
MP	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (HEATING OIL TAM PLATTS PRIC)</b>								
HOS	Spec		Increase	USD	1,100	1,000	1,430	1,300
HOS	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (HEATING OIL TAM PLATTS PRICE)</b>								
HO4	Spec		Increase	USD	1,100	1,000	1,430	1,300
HO4	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (NY HARBOR ULSD FUT)</b>								
HO	Spec		Increase	USD	1,100	1,000	1,430	1,300
HO	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (NY HRBR ULSD LNDN TRD MRK)</b>								
HOL	Spec		Increase	USD	1,100	1,000	1,430	1,300
HOL	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (NY HRBR ULSD PLATTS 3:15 MRK)</b>								
HO3	Spec		Increase	USD	1,100	1,000	1,430	1,300
HO3	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (NY HRBR ULSD PLATTS 3:15 TRD MRK)</b>								
HOP	Spec		Increase	USD	1,100	1,000	1,430	1,300
HOP	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 1-3 (NY HRBR ULSD TAS)</b>								
HOT	Spec		Increase	USD	1,100	1,000	1,430	1,300
HOT	Hedge/Member		Increase	USD	1,000	1,000	1,300	1,300
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (HEATING OIL TAM PLATTS PRIC)</b>								
HOS	Spec		Increase	USD	165	150	220	200
HOS	Hedge/Member		Increase	USD	150	150	200	200
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (HEATING OIL TAM PLATTS PRICE)</b>								
HO4	Spec		Increase	USD	165	150	220	200
HO4	Hedge/Member		Increase	USD	150	150	200	200
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HARBOR ULSD FUT)</b>								
HO	Spec		Increase	USD	165	150	220	200
HO	Hedge/Member		Increase	USD	150	150	200	200
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD LNDN TRD MRK)</b>								
HOL	Spec		Increase	USD	165	150	220	200
HOL	Hedge/Member		Increase	USD	150	150	200	200
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD PLATTS 3:15 MRK)</b>								
HO3	Spec		Increase	USD	165	150	220	200
HO3	Hedge/Member		Increase	USD	150	150	200	200
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD PLATTS 3:15 TRD MRK)</b>								
HOP	Spec		Increase	USD	165	150	220	200
HOP	Hedge/Member		Increase	USD	150	150	200	200
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 3-5 (NY HRBR ULSD TAS)</b>								
HOT	Spec		Increase	USD	165	150	220	200
HOT	Hedge/Member		Increase	USD	150	150	200	200
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (HEATING OIL TAM PLATTS PRIC)</b>								
HOS	Spec		Decrease	USD	165	150	138	125
HOS	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (HEATING OIL TAM PLATTS PRICE)</b>								
HO4	Spec		Decrease	USD	165	150	138	125
HO4	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (NY HARBOR ULSD FUT)</b>								
HO	Spec		Decrease	USD	165	150	138	125
HO	Hedge/Member		Decrease	USD	150	150	125	125

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (NY HRBR ULSD LNDN TRD MRK)</b>								
HOL	Spec		Decrease	USD	165	150	138	125
HOL	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (NY HRBR ULSD PLATTS 3:15 MRK)</b>								
HO3	Spec		Decrease	USD	165	150	138	125
HO3	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (NY HRBR ULSD PLATTS 3:15 TRD MRK)</b>								
HOP	Spec		Decrease	USD	165	150	138	125
HOP	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 5-7 (NY HRBR ULSD TAS)</b>								
HOT	Spec		Decrease	USD	165	150	138	125
HOT	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (HEATING OIL TAM PLATTS PRIC)</b>								
HOS	Spec		Decrease	USD	165	150	138	125
HOS	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (HEATING OIL TAM PLATTS PRICE)</b>								
HO4	Spec		Decrease	USD	165	150	138	125
HO4	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (NY HARBOR ULSD FUT)</b>								
HO	Spec		Decrease	USD	165	150	138	125
HO	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (NY HRBR ULSD LNDN TRD MRK)</b>								
HOL	Spec		Decrease	USD	165	150	138	125
HOL	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (NY HRBR ULSD PLATTS 3:15 MRK)</b>								
HO3	Spec		Decrease	USD	165	150	138	125
HO3	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (NY HRBR ULSD PLATTS 3:15 TRD MRK)</b>								
HOP	Spec		Decrease	USD	165	150	138	125
HOP	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 6-8 (NY HRBR ULSD TAS)</b>								
HOT	Spec		Decrease	USD	165	150	138	125
HOT	Hedge/Member		Decrease	USD	150	150	125	125

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (HEATING OIL TAM PLATTS PRIC)</b>								
HOS	Spec		Decrease	USD	165	150	138	125
HOS	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (HEATING OIL TAM PLATTS PRICE)</b>								
HO4	Spec		Decrease	USD	165	150	138	125
HO4	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (NY HARBOR ULSD FUT)</b>								
HO	Spec		Decrease	USD	165	150	138	125
HO	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (NY HRBR ULSD LNDN TRD MRK)</b>								
HOL	Spec		Decrease	USD	165	150	138	125
HOL	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (NY HRBR ULSD PLATTS 3:15 MRK)</b>								
HO3	Spec		Decrease	USD	165	150	138	125
HO3	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (NY HRBR ULSD PLATTS 3:15 TRD MRK)</b>								
HOP	Spec		Decrease	USD	165	150	138	125
HOP	Hedge/Member		Decrease	USD	150	150	125	125
<b>NY Harbor No. 2 Heating Oil (HO) - 1 Month Butterfly Month 8-10 (NY HRBR ULSD TAS)</b>								
HOT	Spec		Decrease	USD	165	150	138	125
HOT	Hedge/Member		Decrease	USD	150	150	125	125