



15-117

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, April 30, 2015

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

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

***and subscribe to the Performance Bond Rates Advisory Notice listserver.***

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

The rates will be effective after the close of business on

**Friday, May 01, 2015.**

Current rates as of:

**Thursday, April 30, 2015.**

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

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

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

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>AGRICULTURE - Outright Rates</b>								
<b>NYMEX COCOA (CJ)</b>								
CJ	Spec		Decrease	USD	1,540	1,400	1,012	920
CJ	Hedge/Member		Decrease	USD	1,400	1,400	920	920
<b>NYMEX COFFEE (KT)</b>								
KT	Spec		Decrease	USD	7,590	6,900	5,500	5,000
KT	Hedge/Member		Decrease	USD	6,900	6,900	5,000	5,000
<b>NYMEX COTTON (TT)</b>								
TT	Spec		Decrease	USD	1,760	1,600	1,210	1,100
TT	Hedge/Member		Decrease	USD	1,600	1,600	1,100	1,100
<b>SUGAR 11 FUTURES NYMEX (YO)</b>								
YO	Spec		Decrease	USD	880	800	770	700
YO	Hedge/Member		Decrease	USD	800	800	700	700
<b>UAN FOB NOLA SWAP (UFU)</b>								
UFU	Spec		Decrease	USD	3,850	3,500	2,200	2,000
UFU	Hedge/Member		Decrease	USD	3,500	3,500	2,000	2,000
<b>UREA (GRANULAR) FOB EGYPT SWAP (UFG)</b>								
UFG	Spec		Decrease	USD	6,050	5,500	3,850	3,500
UFG	Hedge/Member		Decrease	USD	5,500	5,500	3,500	3,500
<b>UREA (GRANULAR) FOB U.S. GULF SWAP (UFN)</b>								
UFN	Spec		Decrease	USD	3,850	3,500	3,630	3,300
UFN	Hedge/Member		Decrease	USD	3,500	3,500	3,300	3,300
<b>UREA (PRILLED BULK) FOB YUZHNY SWAP (UFZ)</b>								
UFZ	Spec		Decrease	USD	3,850	3,500	2,475	2,250
UFZ	Hedge/Member		Decrease	USD	3,500	3,500	2,250	2,250

# SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

### CRUDE OIL - Outright Rates

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>BRENT CRUDE TAM LONDON (BZL)</b>								
BZL	Spec	Mnth1	Decrease	USD	5,280	4,800	4,785	4,350
BZL	Hedge/Member	Mnth1	Decrease	USD	4,800	4,800	4,350	4,350
BZL	Spec	Mnth2	Decrease	USD	5,170	4,700	4,675	4,250
BZL	Hedge/Member	Mnth2	Decrease	USD	4,700	4,700	4,250	4,250
BZL	Spec	Mnth3	Decrease	USD	5,170	4,700	4,675	4,250
BZL	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,250	4,250
BZL	Spec	Mnth4	Decrease	USD	5,060	4,600	4,565	4,150
BZL	Hedge/Member	Mnth4	Decrease	USD	4,600	4,600	4,150	4,150
BZL	Spec	Mnth5	Decrease	USD	4,950	4,500	4,455	4,050
BZL	Hedge/Member	Mnth5	Decrease	USD	4,500	4,500	4,050	4,050
BZL	Spec	Mnth6	Decrease	USD	4,840	4,400	4,345	3,950
BZL	Hedge/Member	Mnth6	Decrease	USD	4,400	4,400	3,950	3,950
BZL	Spec	Mnth7	Decrease	USD	4,730	4,300	4,235	3,850
BZL	Hedge/Member	Mnth7	Decrease	USD	4,300	4,300	3,850	3,850
BZL	Spec	Mnth8	Decrease	USD	4,620	4,200	4,125	3,750
BZL	Hedge/Member	Mnth8	Decrease	USD	4,200	4,200	3,750	3,750
BZL	Spec	Mnth9	Decrease	USD	4,510	4,100	4,015	3,650
BZL	Hedge/Member	Mnth9	Decrease	USD	4,100	4,100	3,650	3,650
BZL	Spec	Mnth10	Decrease	USD	4,400	4,000	3,905	3,550
BZL	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,550	3,550
BZL	Spec	Mnth11	Decrease	USD	4,290	3,900	3,795	3,450
BZL	Hedge/Member	Mnth11	Decrease	USD	3,900	3,900	3,450	3,450
BZL	Spec	Mnth12	Decrease	USD	4,180	3,800	3,685	3,350
BZL	Hedge/Member	Mnth12	Decrease	USD	3,800	3,800	3,350	3,350
BZL	Spec	Mnth13	Decrease	USD	4,070	3,700	3,575	3,250
BZL	Hedge/Member	Mnth13	Decrease	USD	3,700	3,700	3,250	3,250
BZL	Spec	Mnth14	Decrease	USD	4,015	3,650	3,520	3,200
BZL	Hedge/Member	Mnth14	Decrease	USD	3,650	3,650	3,200	3,200
BZL	Spec	Mnth15	Decrease	USD	4,015	3,650	3,520	3,200
BZL	Hedge/Member	Mnth15	Decrease	USD	3,650	3,650	3,200	3,200
BZL	Spec	Mnth16	Decrease	USD	4,015	3,650	3,520	3,200
BZL	Hedge/Member	Mnth16	Decrease	USD	3,650	3,650	3,200	3,200
BZL	Spec	Mnth17	Decrease	USD	3,960	3,600	3,465	3,150
BZL	Hedge/Member	Mnth17	Decrease	USD	3,600	3,600	3,150	3,150
BZL	Spec	Mnth18	Decrease	USD	3,960	3,600	3,465	3,150
BZL	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	3,150	3,150
BZL	Spec	Mnth19	Decrease	USD	3,960	3,600	3,465	3,150
BZL	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,150	3,150
BZL	Spec	Mnth20	Decrease	USD	3,960	3,600	3,465	3,150

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZL	Hedge/Member	Mnth20	Decrease	USD	3,600	3,600	3,150	3,150
BZL	Spec	Mnth21	Decrease	USD	3,960	3,600	3,465	3,150
BZL	Hedge/Member	Mnth21	Decrease	USD	3,600	3,600	3,150	3,150
BZL	Spec	Mnth22	Decrease	USD	3,905	3,550	3,410	3,100
BZL	Hedge/Member	Mnth22	Decrease	USD	3,550	3,550	3,100	3,100
BZL	Spec	Mnth23	Decrease	USD	3,905	3,550	3,410	3,100
BZL	Hedge/Member	Mnth23	Decrease	USD	3,550	3,550	3,100	3,100
BZL	Spec	Mnth24	Decrease	USD	3,905	3,550	3,410	3,100
BZL	Hedge/Member	Mnth24	Decrease	USD	3,550	3,550	3,100	3,100
BZL	Spec	Mnth25	Decrease	USD	3,905	3,550	3,410	3,100
BZL	Hedge/Member	Mnth25	Decrease	USD	3,550	3,550	3,100	3,100
BZL	Spec	Mnth26	Decrease	USD	3,905	3,550	3,410	3,100
BZL	Hedge/Member	Mnth26	Decrease	USD	3,550	3,550	3,100	3,100
BZL	Spec	Mnth27	Decrease	USD	3,905	3,550	3,410	3,100
BZL	Hedge/Member	Mnth27	Decrease	USD	3,550	3,550	3,100	3,100
BZL	Spec	Mnth28	Decrease	USD	3,850	3,500	3,355	3,050
BZL	Hedge/Member	Mnth28	Decrease	USD	3,500	3,500	3,050	3,050
BZL	Spec	Mnth29	Decrease	USD	3,850	3,500	3,355	3,050
BZL	Hedge/Member	Mnth29	Decrease	USD	3,500	3,500	3,050	3,050
BZL	Spec	Mnth30	Decrease	USD	3,850	3,500	3,355	3,050
BZL	Hedge/Member	Mnth30	Decrease	USD	3,500	3,500	3,050	3,050
BZL	Spec	Mnth31	Decrease	USD	3,850	3,500	3,355	3,050
BZL	Hedge/Member	Mnth31	Decrease	USD	3,500	3,500	3,050	3,050
BZL	Spec	Mnth32	Decrease	USD	3,850	3,500	3,355	3,050
BZL	Hedge/Member	Mnth32	Decrease	USD	3,500	3,500	3,050	3,050
BZL	Spec	Mnth33	Decrease	USD	3,850	3,500	3,355	3,050
BZL	Hedge/Member	Mnth33	Decrease	USD	3,500	3,500	3,050	3,050
BZL	Spec	Mnth34	Decrease	USD	3,850	3,500	3,355	3,050
BZL	Hedge/Member	Mnth34	Decrease	USD	3,500	3,500	3,050	3,050
BZL	Spec	Mnth35	Decrease	USD	3,795	3,450	3,355	3,050
BZL	Hedge/Member	Mnth35	Decrease	USD	3,450	3,450	3,050	3,050
BZL	Spec	Mnth36	Decrease	USD	3,795	3,450	3,300	3,000
BZL	Hedge/Member	Mnth36	Decrease	USD	3,450	3,450	3,000	3,000
BZL	Spec	Mnth37	Decrease	USD	3,795	3,450	3,300	3,000
BZL	Hedge/Member	Mnth37	Decrease	USD	3,450	3,450	3,000	3,000
BZL	Spec	Mnth38	Decrease	USD	3,795	3,450	3,300	3,000
BZL	Hedge/Member	Mnth38	Decrease	USD	3,450	3,450	3,000	3,000
BZL	Spec	Mnth39	Decrease	USD	3,795	3,450	3,300	3,000
BZL	Hedge/Member	Mnth39	Decrease	USD	3,450	3,450	3,000	3,000
BZL	Spec	Mnth40	Decrease	USD	3,795	3,450	3,300	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZL	Hedge/Member	Mnth40	Decrease	USD	3,450	3,450	3,000	3,000
BZL	Spec	Mnth41	Decrease	USD	3,795	3,450	3,300	3,000
BZL	Hedge/Member	Mnth41	Decrease	USD	3,450	3,450	3,000	3,000
BZL	Spec	Mnth42	Decrease	USD	3,795	3,450	3,300	3,000
BZL	Hedge/Member	Mnth42	Decrease	USD	3,450	3,450	3,000	3,000
BZL	Spec	Mnth43	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth43	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth44	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth44	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth45	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth45	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth46	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth46	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth47	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth47	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth48	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth48	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth49	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth49	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth50	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth50	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth51	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth51	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth52	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth52	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth53	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth53	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth54	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth54	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth55	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth55	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth56	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth56	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth57	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth57	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth58	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth58	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth59	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth59	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth60	Decrease	USD	3,740	3,400	3,245	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZL	Hedge/Member	Mnth60	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth61	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth61	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth62	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth62	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth63	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth63	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth64	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth64	Decrease	USD	3,400	3,400	2,950	2,950
BZL	Spec	Mnth65+	Decrease	USD	3,740	3,400	3,245	2,950
BZL	Hedge/Member	Mnth65+	Decrease	USD	3,400	3,400	2,950	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>BRENT CRUDE TAM SINGAPORE (BZS)</b>								
BZS	Spec	Mnth1	Decrease	USD	5,280	4,800	4,785	4,350
BZS	Hedge/Member	Mnth1	Decrease	USD	4,800	4,800	4,350	4,350
BZS	Spec	Mnth2	Decrease	USD	5,170	4,700	4,675	4,250
BZS	Hedge/Member	Mnth2	Decrease	USD	4,700	4,700	4,250	4,250
BZS	Spec	Mnth3	Decrease	USD	5,170	4,700	4,675	4,250
BZS	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,250	4,250
BZS	Spec	Mnth4	Decrease	USD	5,060	4,600	4,565	4,150
BZS	Hedge/Member	Mnth4	Decrease	USD	4,600	4,600	4,150	4,150
BZS	Spec	Mnth5	Decrease	USD	4,950	4,500	4,455	4,050
BZS	Hedge/Member	Mnth5	Decrease	USD	4,500	4,500	4,050	4,050
BZS	Spec	Mnth6	Decrease	USD	4,840	4,400	4,345	3,950
BZS	Hedge/Member	Mnth6	Decrease	USD	4,400	4,400	3,950	3,950
BZS	Spec	Mnth7	Decrease	USD	4,730	4,300	4,235	3,850
BZS	Hedge/Member	Mnth7	Decrease	USD	4,300	4,300	3,850	3,850
BZS	Spec	Mnth8	Decrease	USD	4,620	4,200	4,125	3,750
BZS	Hedge/Member	Mnth8	Decrease	USD	4,200	4,200	3,750	3,750
BZS	Spec	Mnth9	Decrease	USD	4,510	4,100	4,015	3,650
BZS	Hedge/Member	Mnth9	Decrease	USD	4,100	4,100	3,650	3,650
BZS	Spec	Mnth10	Decrease	USD	4,400	4,000	3,905	3,550
BZS	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,550	3,550
BZS	Spec	Mnth11	Decrease	USD	4,290	3,900	3,795	3,450
BZS	Hedge/Member	Mnth11	Decrease	USD	3,900	3,900	3,450	3,450
BZS	Spec	Mnth12	Decrease	USD	4,180	3,800	3,685	3,350
BZS	Hedge/Member	Mnth12	Decrease	USD	3,800	3,800	3,350	3,350
BZS	Spec	Mnth13	Decrease	USD	4,070	3,700	3,575	3,250
BZS	Hedge/Member	Mnth13	Decrease	USD	3,700	3,700	3,250	3,250
BZS	Spec	Mnth14	Decrease	USD	4,015	3,650	3,520	3,200
BZS	Hedge/Member	Mnth14	Decrease	USD	3,650	3,650	3,200	3,200
BZS	Spec	Mnth15	Decrease	USD	4,015	3,650	3,520	3,200
BZS	Hedge/Member	Mnth15	Decrease	USD	3,650	3,650	3,200	3,200
BZS	Spec	Mnth16	Decrease	USD	4,015	3,650	3,520	3,200
BZS	Hedge/Member	Mnth16	Decrease	USD	3,650	3,650	3,200	3,200
BZS	Spec	Mnth17	Decrease	USD	3,960	3,600	3,465	3,150
BZS	Hedge/Member	Mnth17	Decrease	USD	3,600	3,600	3,150	3,150
BZS	Spec	Mnth18	Decrease	USD	3,960	3,600	3,465	3,150
BZS	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	3,150	3,150
BZS	Spec	Mnth19	Decrease	USD	3,960	3,600	3,465	3,150
BZS	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,150	3,150
BZS	Spec	Mnth20	Decrease	USD	3,960	3,600	3,465	3,150



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CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZS	Hedge/Member	Mnth20	Decrease	USD	3,600	3,600	3,150	3,150
BZS	Spec	Mnth21	Decrease	USD	3,960	3,600	3,465	3,150
BZS	Hedge/Member	Mnth21	Decrease	USD	3,600	3,600	3,150	3,150
BZS	Spec	Mnth22	Decrease	USD	3,905	3,550	3,410	3,100
BZS	Hedge/Member	Mnth22	Decrease	USD	3,550	3,550	3,100	3,100
BZS	Spec	Mnth23	Decrease	USD	3,905	3,550	3,410	3,100
BZS	Hedge/Member	Mnth23	Decrease	USD	3,550	3,550	3,100	3,100
BZS	Spec	Mnth24	Decrease	USD	3,905	3,550	3,410	3,100
BZS	Hedge/Member	Mnth24	Decrease	USD	3,550	3,550	3,100	3,100
BZS	Spec	Mnth25	Decrease	USD	3,905	3,550	3,410	3,100
BZS	Hedge/Member	Mnth25	Decrease	USD	3,550	3,550	3,100	3,100
BZS	Spec	Mnth26	Decrease	USD	3,905	3,550	3,410	3,100
BZS	Hedge/Member	Mnth26	Decrease	USD	3,550	3,550	3,100	3,100
BZS	Spec	Mnth27	Decrease	USD	3,905	3,550	3,410	3,100
BZS	Hedge/Member	Mnth27	Decrease	USD	3,550	3,550	3,100	3,100
BZS	Spec	Mnth28	Decrease	USD	3,850	3,500	3,355	3,050
BZS	Hedge/Member	Mnth28	Decrease	USD	3,500	3,500	3,050	3,050
BZS	Spec	Mnth29	Decrease	USD	3,850	3,500	3,355	3,050
BZS	Hedge/Member	Mnth29	Decrease	USD	3,500	3,500	3,050	3,050
BZS	Spec	Mnth30	Decrease	USD	3,850	3,500	3,355	3,050
BZS	Hedge/Member	Mnth30	Decrease	USD	3,500	3,500	3,050	3,050
BZS	Spec	Mnth31	Decrease	USD	3,850	3,500	3,355	3,050
BZS	Hedge/Member	Mnth31	Decrease	USD	3,500	3,500	3,050	3,050
BZS	Spec	Mnth32	Decrease	USD	3,850	3,500	3,355	3,050
BZS	Hedge/Member	Mnth32	Decrease	USD	3,500	3,500	3,050	3,050
BZS	Spec	Mnth33	Decrease	USD	3,850	3,500	3,355	3,050
BZS	Hedge/Member	Mnth33	Decrease	USD	3,500	3,500	3,050	3,050
BZS	Spec	Mnth34	Decrease	USD	3,850	3,500	3,355	3,050
BZS	Hedge/Member	Mnth34	Decrease	USD	3,500	3,500	3,050	3,050
BZS	Spec	Mnth35	Decrease	USD	3,795	3,450	3,355	3,050
BZS	Hedge/Member	Mnth35	Decrease	USD	3,450	3,450	3,050	3,050
BZS	Spec	Mnth36	Decrease	USD	3,795	3,450	3,300	3,000
BZS	Hedge/Member	Mnth36	Decrease	USD	3,450	3,450	3,000	3,000
BZS	Spec	Mnth37	Decrease	USD	3,795	3,450	3,300	3,000
BZS	Hedge/Member	Mnth37	Decrease	USD	3,450	3,450	3,000	3,000
BZS	Spec	Mnth38	Decrease	USD	3,795	3,450	3,300	3,000
BZS	Hedge/Member	Mnth38	Decrease	USD	3,450	3,450	3,000	3,000
BZS	Spec	Mnth39	Decrease	USD	3,795	3,450	3,300	3,000
BZS	Hedge/Member	Mnth39	Decrease	USD	3,450	3,450	3,000	3,000
BZS	Spec	Mnth40	Decrease	USD	3,795	3,450	3,300	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZS	Hedge/Member	Mnth40	Decrease	USD	3,450	3,450	3,000	3,000
BZS	Spec	Mnth41	Decrease	USD	3,795	3,450	3,300	3,000
BZS	Hedge/Member	Mnth41	Decrease	USD	3,450	3,450	3,000	3,000
BZS	Spec	Mnth42	Decrease	USD	3,795	3,450	3,300	3,000
BZS	Hedge/Member	Mnth42	Decrease	USD	3,450	3,450	3,000	3,000
BZS	Spec	Mnth43	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth43	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth44	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth44	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth45	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth45	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth46	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth46	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth47	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth47	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth48	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth48	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth49	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth49	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth50	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth50	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth51	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth51	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth52	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth52	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth53	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth53	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth54	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth54	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth55	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth55	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth56	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth56	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth57	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth57	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth58	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth58	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth59	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth59	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth60	Decrease	USD	3,740	3,400	3,245	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZS	Hedge/Member	Mnth60	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth61	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth61	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth62	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth62	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth63	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth63	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth64	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth64	Decrease	USD	3,400	3,400	2,950	2,950
BZS	Spec	Mnth65+	Decrease	USD	3,740	3,400	3,245	2,950
BZS	Hedge/Member	Mnth65+	Decrease	USD	3,400	3,400	2,950	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>BRENT FIN TRAD AT SETTLE FUTURES (BBT)</b>								
BBT	Spec	Mnth1	Decrease	USD	5,280	4,800	4,785	4,350
BBT	Hedge/Member	Mnth1	Decrease	USD	4,800	4,800	4,350	4,350
BBT	Spec	Mnth2	Decrease	USD	5,170	4,700	4,675	4,250
BBT	Hedge/Member	Mnth2	Decrease	USD	4,700	4,700	4,250	4,250
BBT	Spec	Mnth3	Decrease	USD	5,170	4,700	4,675	4,250
BBT	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,250	4,250
BBT	Spec	Mnth4	Decrease	USD	5,060	4,600	4,565	4,150
BBT	Hedge/Member	Mnth4	Decrease	USD	4,600	4,600	4,150	4,150
BBT	Spec	Mnth5	Decrease	USD	4,950	4,500	4,455	4,050
BBT	Hedge/Member	Mnth5	Decrease	USD	4,500	4,500	4,050	4,050
BBT	Spec	Mnth6	Decrease	USD	4,840	4,400	4,345	3,950
BBT	Hedge/Member	Mnth6	Decrease	USD	4,400	4,400	3,950	3,950
BBT	Spec	Mnth7	Decrease	USD	4,730	4,300	4,235	3,850
BBT	Hedge/Member	Mnth7	Decrease	USD	4,300	4,300	3,850	3,850
BBT	Spec	Mnth8	Decrease	USD	4,620	4,200	4,125	3,750
BBT	Hedge/Member	Mnth8	Decrease	USD	4,200	4,200	3,750	3,750
BBT	Spec	Mnth9	Decrease	USD	4,510	4,100	4,015	3,650
BBT	Hedge/Member	Mnth9	Decrease	USD	4,100	4,100	3,650	3,650
BBT	Spec	Mnth10	Decrease	USD	4,400	4,000	3,905	3,550
BBT	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,550	3,550
BBT	Spec	Mnth11	Decrease	USD	4,290	3,900	3,795	3,450
BBT	Hedge/Member	Mnth11	Decrease	USD	3,900	3,900	3,450	3,450
BBT	Spec	Mnth12	Decrease	USD	4,180	3,800	3,685	3,350
BBT	Hedge/Member	Mnth12	Decrease	USD	3,800	3,800	3,350	3,350
BBT	Spec	Mnth13	Decrease	USD	4,070	3,700	3,575	3,250
BBT	Hedge/Member	Mnth13	Decrease	USD	3,700	3,700	3,250	3,250
BBT	Spec	Mnth14	Decrease	USD	4,015	3,650	3,520	3,200
BBT	Hedge/Member	Mnth14	Decrease	USD	3,650	3,650	3,200	3,200
BBT	Spec	Mnth15	Decrease	USD	4,015	3,650	3,520	3,200
BBT	Hedge/Member	Mnth15	Decrease	USD	3,650	3,650	3,200	3,200
BBT	Spec	Mnth16	Decrease	USD	4,015	3,650	3,520	3,200
BBT	Hedge/Member	Mnth16	Decrease	USD	3,650	3,650	3,200	3,200
BBT	Spec	Mnth17	Decrease	USD	3,960	3,600	3,465	3,150
BBT	Hedge/Member	Mnth17	Decrease	USD	3,600	3,600	3,150	3,150
BBT	Spec	Mnth18	Decrease	USD	3,960	3,600	3,465	3,150
BBT	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	3,150	3,150
BBT	Spec	Mnth19	Decrease	USD	3,960	3,600	3,465	3,150
BBT	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,150	3,150
BBT	Spec	Mnth20	Decrease	USD	3,960	3,600	3,465	3,150

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BBT	Hedge/Member	Mnth20	Decrease	USD	3,600	3,600	3,150	3,150
BBT	Spec	Mnth21	Decrease	USD	3,960	3,600	3,465	3,150
BBT	Hedge/Member	Mnth21	Decrease	USD	3,600	3,600	3,150	3,150
BBT	Spec	Mnth22	Decrease	USD	3,905	3,550	3,410	3,100
BBT	Hedge/Member	Mnth22	Decrease	USD	3,550	3,550	3,100	3,100
BBT	Spec	Mnth23	Decrease	USD	3,905	3,550	3,410	3,100
BBT	Hedge/Member	Mnth23	Decrease	USD	3,550	3,550	3,100	3,100
BBT	Spec	Mnth24	Decrease	USD	3,905	3,550	3,410	3,100
BBT	Hedge/Member	Mnth24	Decrease	USD	3,550	3,550	3,100	3,100
BBT	Spec	Mnth25	Decrease	USD	3,905	3,550	3,410	3,100
BBT	Hedge/Member	Mnth25	Decrease	USD	3,550	3,550	3,100	3,100
BBT	Spec	Mnth26	Decrease	USD	3,905	3,550	3,410	3,100
BBT	Hedge/Member	Mnth26	Decrease	USD	3,550	3,550	3,100	3,100
BBT	Spec	Mnth27	Decrease	USD	3,905	3,550	3,410	3,100
BBT	Hedge/Member	Mnth27	Decrease	USD	3,550	3,550	3,100	3,100
BBT	Spec	Mnth28	Decrease	USD	3,850	3,500	3,355	3,050
BBT	Hedge/Member	Mnth28	Decrease	USD	3,500	3,500	3,050	3,050
BBT	Spec	Mnth29	Decrease	USD	3,850	3,500	3,355	3,050
BBT	Hedge/Member	Mnth29	Decrease	USD	3,500	3,500	3,050	3,050
BBT	Spec	Mnth30	Decrease	USD	3,850	3,500	3,355	3,050
BBT	Hedge/Member	Mnth30	Decrease	USD	3,500	3,500	3,050	3,050
BBT	Spec	Mnth31	Decrease	USD	3,850	3,500	3,355	3,050
BBT	Hedge/Member	Mnth31	Decrease	USD	3,500	3,500	3,050	3,050
BBT	Spec	Mnth32	Decrease	USD	3,850	3,500	3,355	3,050
BBT	Hedge/Member	Mnth32	Decrease	USD	3,500	3,500	3,050	3,050
BBT	Spec	Mnth33	Decrease	USD	3,850	3,500	3,355	3,050
BBT	Hedge/Member	Mnth33	Decrease	USD	3,500	3,500	3,050	3,050
BBT	Spec	Mnth34	Decrease	USD	3,850	3,500	3,355	3,050
BBT	Hedge/Member	Mnth34	Decrease	USD	3,500	3,500	3,050	3,050
BBT	Spec	Mnth35	Decrease	USD	3,795	3,450	3,300	3,000
BBT	Hedge/Member	Mnth35	Decrease	USD	3,450	3,450	3,000	3,000
BBT	Spec	Mnth36	Decrease	USD	3,795	3,450	3,300	3,000
BBT	Hedge/Member	Mnth36	Decrease	USD	3,450	3,450	3,000	3,000
BBT	Spec	Mnth37	Decrease	USD	3,795	3,450	3,300	3,000
BBT	Hedge/Member	Mnth37	Decrease	USD	3,450	3,450	3,000	3,000
BBT	Spec	Mnth38	Decrease	USD	3,795	3,450	3,300	3,000
BBT	Hedge/Member	Mnth38	Decrease	USD	3,450	3,450	3,000	3,000
BBT	Spec	Mnth39	Decrease	USD	3,795	3,450	3,300	3,000
BBT	Hedge/Member	Mnth39	Decrease	USD	3,450	3,450	3,000	3,000
BBT	Spec	Mnth40	Decrease	USD	3,795	3,450	3,300	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BBT	Hedge/Member	Mnth40	Decrease	USD	3,450	3,450	3,000	3,000
BBT	Spec	Mnth41	Decrease	USD	3,795	3,450	3,300	3,000
BBT	Hedge/Member	Mnth41	Decrease	USD	3,450	3,450	3,000	3,000
BBT	Spec	Mnth42	Decrease	USD	3,795	3,450	3,300	3,000
BBT	Hedge/Member	Mnth42	Decrease	USD	3,450	3,450	3,000	3,000
BBT	Spec	Mnth43	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth43	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth44	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth44	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth45	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth45	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth46	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth46	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth47	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth47	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth48	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth48	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth49	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth49	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth50	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth50	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth51	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth51	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth52	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth52	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth53	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth53	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth54	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth54	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth55	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth55	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth56	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth56	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth57	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth57	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth58	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth58	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth59	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth59	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth60	Decrease	USD	3,740	3,400	3,245	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BBT	Hedge/Member	Mnth60	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth61	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth61	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth62	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth62	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth63	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth63	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth64	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth64	Decrease	USD	3,400	3,400	2,950	2,950
BBT	Spec	Mnth65+	Decrease	USD	3,740	3,400	3,245	2,950
BBT	Hedge/Member	Mnth65+	Decrease	USD	3,400	3,400	2,950	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>BRENT FINANCIAL FUTURES (BB)</b>								
BB	Spec	Mnth1	Decrease	USD	5,280	4,800	4,785	4,350
BB	Hedge/Member	Mnth1	Decrease	USD	4,800	4,800	4,350	4,350
BB	Spec	Mnth2	Decrease	USD	5,170	4,700	4,675	4,250
BB	Hedge/Member	Mnth2	Decrease	USD	4,700	4,700	4,250	4,250
BB	Spec	Mnth3	Decrease	USD	5,170	4,700	4,675	4,250
BB	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,250	4,250
BB	Spec	Mnth4	Decrease	USD	5,060	4,600	4,565	4,150
BB	Hedge/Member	Mnth4	Decrease	USD	4,600	4,600	4,150	4,150
BB	Spec	Mnth5	Decrease	USD	4,950	4,500	4,455	4,050
BB	Hedge/Member	Mnth5	Decrease	USD	4,500	4,500	4,050	4,050
BB	Spec	Mnth6	Decrease	USD	4,840	4,400	4,345	3,950
BB	Hedge/Member	Mnth6	Decrease	USD	4,400	4,400	3,950	3,950
BB	Spec	Mnth7	Decrease	USD	4,730	4,300	4,235	3,850
BB	Hedge/Member	Mnth7	Decrease	USD	4,300	4,300	3,850	3,850
BB	Spec	Mnth8	Decrease	USD	4,620	4,200	4,125	3,750
BB	Hedge/Member	Mnth8	Decrease	USD	4,200	4,200	3,750	3,750
BB	Spec	Mnth9	Decrease	USD	4,510	4,100	4,015	3,650
BB	Hedge/Member	Mnth9	Decrease	USD	4,100	4,100	3,650	3,650
BB	Spec	Mnth10	Decrease	USD	4,400	4,000	3,905	3,550
BB	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,550	3,550
BB	Spec	Mnth11	Decrease	USD	4,290	3,900	3,795	3,450
BB	Hedge/Member	Mnth11	Decrease	USD	3,900	3,900	3,450	3,450
BB	Spec	Mnth12	Decrease	USD	4,180	3,800	3,685	3,350
BB	Hedge/Member	Mnth12	Decrease	USD	3,800	3,800	3,350	3,350
BB	Spec	Mnth13	Decrease	USD	4,070	3,700	3,575	3,250
BB	Hedge/Member	Mnth13	Decrease	USD	3,700	3,700	3,250	3,250
BB	Spec	Mnth14	Decrease	USD	4,015	3,650	3,520	3,200
BB	Hedge/Member	Mnth14	Decrease	USD	3,650	3,650	3,200	3,200
BB	Spec	Mnth15	Decrease	USD	4,015	3,650	3,520	3,200
BB	Hedge/Member	Mnth15	Decrease	USD	3,650	3,650	3,200	3,200
BB	Spec	Mnth16	Decrease	USD	4,015	3,650	3,520	3,200
BB	Hedge/Member	Mnth16	Decrease	USD	3,650	3,650	3,200	3,200
BB	Spec	Mnth17	Decrease	USD	3,960	3,600	3,465	3,150
BB	Hedge/Member	Mnth17	Decrease	USD	3,600	3,600	3,150	3,150
BB	Spec	Mnth18	Decrease	USD	3,960	3,600	3,465	3,150
BB	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	3,150	3,150
BB	Spec	Mnth19	Decrease	USD	3,960	3,600	3,465	3,150
BB	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,150	3,150
BB	Spec	Mnth20	Decrease	USD	3,960	3,600	3,465	3,150



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BB	Hedge/Member	Mnth20	Decrease	USD	3,600	3,600	3,150	3,150
BB	Spec	Mnth21	Decrease	USD	3,960	3,600	3,465	3,150
BB	Hedge/Member	Mnth21	Decrease	USD	3,600	3,600	3,150	3,150
BB	Spec	Mnth22	Decrease	USD	3,905	3,550	3,410	3,100
BB	Hedge/Member	Mnth22	Decrease	USD	3,550	3,550	3,100	3,100
BB	Spec	Mnth23	Decrease	USD	3,905	3,550	3,410	3,100
BB	Hedge/Member	Mnth23	Decrease	USD	3,550	3,550	3,100	3,100
BB	Spec	Mnth24	Decrease	USD	3,905	3,550	3,410	3,100
BB	Hedge/Member	Mnth24	Decrease	USD	3,550	3,550	3,100	3,100
BB	Spec	Mnth25	Decrease	USD	3,905	3,550	3,410	3,100
BB	Hedge/Member	Mnth25	Decrease	USD	3,550	3,550	3,100	3,100
BB	Spec	Mnth26	Decrease	USD	3,905	3,550	3,410	3,100
BB	Hedge/Member	Mnth26	Decrease	USD	3,550	3,550	3,100	3,100
BB	Spec	Mnth27	Decrease	USD	3,905	3,550	3,410	3,100
BB	Hedge/Member	Mnth27	Decrease	USD	3,550	3,550	3,100	3,100
BB	Spec	Mnth28	Decrease	USD	3,850	3,500	3,355	3,050
BB	Hedge/Member	Mnth28	Decrease	USD	3,500	3,500	3,050	3,050
BB	Spec	Mnth29	Decrease	USD	3,850	3,500	3,355	3,050
BB	Hedge/Member	Mnth29	Decrease	USD	3,500	3,500	3,050	3,050
BB	Spec	Mnth30	Decrease	USD	3,850	3,500	3,355	3,050
BB	Hedge/Member	Mnth30	Decrease	USD	3,500	3,500	3,050	3,050
BB	Spec	Mnth31	Decrease	USD	3,850	3,500	3,355	3,050
BB	Hedge/Member	Mnth31	Decrease	USD	3,500	3,500	3,050	3,050
BB	Spec	Mnth32	Decrease	USD	3,850	3,500	3,355	3,050
BB	Hedge/Member	Mnth32	Decrease	USD	3,500	3,500	3,050	3,050
BB	Spec	Mnth33	Decrease	USD	3,850	3,500	3,355	3,050
BB	Hedge/Member	Mnth33	Decrease	USD	3,500	3,500	3,050	3,050
BB	Spec	Mnth34	Decrease	USD	3,850	3,500	3,355	3,050
BB	Hedge/Member	Mnth34	Decrease	USD	3,500	3,500	3,050	3,050
BB	Spec	Mnth35	Decrease	USD	3,795	3,450	3,300	3,000
BB	Hedge/Member	Mnth35	Decrease	USD	3,450	3,450	3,000	3,000
BB	Spec	Mnth36	Decrease	USD	3,795	3,450	3,300	3,000
BB	Hedge/Member	Mnth36	Decrease	USD	3,450	3,450	3,000	3,000
BB	Spec	Mnth37	Decrease	USD	3,795	3,450	3,300	3,000
BB	Hedge/Member	Mnth37	Decrease	USD	3,450	3,450	3,000	3,000
BB	Spec	Mnth38	Decrease	USD	3,795	3,450	3,300	3,000
BB	Hedge/Member	Mnth38	Decrease	USD	3,450	3,450	3,000	3,000
BB	Spec	Mnth39	Decrease	USD	3,795	3,450	3,300	3,000
BB	Hedge/Member	Mnth39	Decrease	USD	3,450	3,450	3,000	3,000
BB	Spec	Mnth40	Decrease	USD	3,795	3,450	3,300	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BB	Hedge/Member	Mnth40	Decrease	USD	3,450	3,450	3,000	3,000
BB	Spec	Mnth41	Decrease	USD	3,795	3,450	3,300	3,000
BB	Hedge/Member	Mnth41	Decrease	USD	3,450	3,450	3,000	3,000
BB	Spec	Mnth42	Decrease	USD	3,795	3,450	3,300	3,000
BB	Hedge/Member	Mnth42	Decrease	USD	3,450	3,450	3,000	3,000
BB	Spec	Mnth43	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth43	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth44	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth44	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth45	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth45	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth46	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth46	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth47	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth47	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth48	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth48	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth49	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth49	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth50	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth50	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth51	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth51	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth52	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth52	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth53	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth53	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth54	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth54	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth55	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth55	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth56	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth56	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth57	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth57	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth58	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth58	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth59	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth59	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth60	Decrease	USD	3,740	3,400	3,245	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BB	Hedge/Member	Mnth60	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth61	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth61	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth62	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth62	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth63	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth63	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth64	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth64	Decrease	USD	3,400	3,400	2,950	2,950
BB	Spec	Mnth65+	Decrease	USD	3,740	3,400	3,245	2,950
BB	Hedge/Member	Mnth65+	Decrease	USD	3,400	3,400	2,950	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>BRENT FINANCIAL FUTURES (CY)</b>								
CY	Spec	Mnth1	Decrease	USD	5,280	4,800	4,785	4,350
CY	Hedge/Member	Mnth1	Decrease	USD	4,800	4,800	4,350	4,350
CY	Spec	Mnth2	Decrease	USD	5,170	4,700	4,675	4,250
CY	Hedge/Member	Mnth2	Decrease	USD	4,700	4,700	4,250	4,250
CY	Spec	Mnth3	Decrease	USD	5,170	4,700	4,675	4,250
CY	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,250	4,250
CY	Spec	Mnth4	Decrease	USD	5,060	4,600	4,565	4,150
CY	Hedge/Member	Mnth4	Decrease	USD	4,600	4,600	4,150	4,150
CY	Spec	Mnth5	Decrease	USD	4,950	4,500	4,455	4,050
CY	Hedge/Member	Mnth5	Decrease	USD	4,500	4,500	4,050	4,050
CY	Spec	Mnth6	Decrease	USD	4,840	4,400	4,345	3,950
CY	Hedge/Member	Mnth6	Decrease	USD	4,400	4,400	3,950	3,950
CY	Spec	Mnth7	Decrease	USD	4,730	4,300	4,235	3,850
CY	Hedge/Member	Mnth7	Decrease	USD	4,300	4,300	3,850	3,850
CY	Spec	Mnth8	Decrease	USD	4,620	4,200	4,125	3,750
CY	Hedge/Member	Mnth8	Decrease	USD	4,200	4,200	3,750	3,750
CY	Spec	Mnth9	Decrease	USD	4,510	4,100	4,015	3,650
CY	Hedge/Member	Mnth9	Decrease	USD	4,100	4,100	3,650	3,650
CY	Spec	Mnth10	Decrease	USD	4,400	4,000	3,905	3,550
CY	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,550	3,550
CY	Spec	Mnth11	Decrease	USD	4,290	3,900	3,795	3,450
CY	Hedge/Member	Mnth11	Decrease	USD	3,900	3,900	3,450	3,450
CY	Spec	Mnth12	Decrease	USD	4,180	3,800	3,685	3,350
CY	Hedge/Member	Mnth12	Decrease	USD	3,800	3,800	3,350	3,350
CY	Spec	Mnth13	Decrease	USD	4,070	3,700	3,575	3,250
CY	Hedge/Member	Mnth13	Decrease	USD	3,700	3,700	3,250	3,250
CY	Spec	Mnth14	Decrease	USD	4,015	3,650	3,520	3,200
CY	Hedge/Member	Mnth14	Decrease	USD	3,650	3,650	3,200	3,200
CY	Spec	Mnth15	Decrease	USD	4,015	3,650	3,520	3,200
CY	Hedge/Member	Mnth15	Decrease	USD	3,650	3,650	3,200	3,200
CY	Spec	Mnth16	Decrease	USD	4,015	3,650	3,520	3,200
CY	Hedge/Member	Mnth16	Decrease	USD	3,650	3,650	3,200	3,200
CY	Spec	Mnth17	Decrease	USD	3,960	3,600	3,465	3,150
CY	Hedge/Member	Mnth17	Decrease	USD	3,600	3,600	3,150	3,150
CY	Spec	Mnth18	Decrease	USD	3,960	3,600	3,465	3,150
CY	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	3,150	3,150
CY	Spec	Mnth19	Decrease	USD	3,960	3,600	3,465	3,150
CY	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,150	3,150
CY	Spec	Mnth20	Decrease	USD	3,960	3,600	3,465	3,150

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CY	Hedge/Member	Mnth20	Decrease	USD	3,600	3,600	3,150	3,150
CY	Spec	Mnth21	Decrease	USD	3,960	3,600	3,465	3,150
CY	Hedge/Member	Mnth21	Decrease	USD	3,600	3,600	3,150	3,150
CY	Spec	Mnth22	Decrease	USD	3,905	3,550	3,410	3,100
CY	Hedge/Member	Mnth22	Decrease	USD	3,550	3,550	3,100	3,100
CY	Spec	Mnth23	Decrease	USD	3,905	3,550	3,410	3,100
CY	Hedge/Member	Mnth23	Decrease	USD	3,550	3,550	3,100	3,100
CY	Spec	Mnth24	Decrease	USD	3,905	3,550	3,410	3,100
CY	Hedge/Member	Mnth24	Decrease	USD	3,550	3,550	3,100	3,100
CY	Spec	Mnth25	Decrease	USD	3,905	3,550	3,410	3,100
CY	Hedge/Member	Mnth25	Decrease	USD	3,550	3,550	3,100	3,100
CY	Spec	Mnth26	Decrease	USD	3,905	3,550	3,410	3,100
CY	Hedge/Member	Mnth26	Decrease	USD	3,550	3,550	3,100	3,100
CY	Spec	Mnth27	Decrease	USD	3,905	3,550	3,410	3,100
CY	Hedge/Member	Mnth27	Decrease	USD	3,550	3,550	3,100	3,100
CY	Spec	Mnth28	Decrease	USD	3,850	3,500	3,355	3,050
CY	Hedge/Member	Mnth28	Decrease	USD	3,500	3,500	3,050	3,050
CY	Spec	Mnth29	Decrease	USD	3,850	3,500	3,355	3,050
CY	Hedge/Member	Mnth29	Decrease	USD	3,500	3,500	3,050	3,050
CY	Spec	Mnth30	Decrease	USD	3,850	3,500	3,355	3,050
CY	Hedge/Member	Mnth30	Decrease	USD	3,500	3,500	3,050	3,050
CY	Spec	Mnth31	Decrease	USD	3,850	3,500	3,355	3,050
CY	Hedge/Member	Mnth31	Decrease	USD	3,500	3,500	3,050	3,050
CY	Spec	Mnth32	Decrease	USD	3,850	3,500	3,355	3,050
CY	Hedge/Member	Mnth32	Decrease	USD	3,500	3,500	3,050	3,050
CY	Spec	Mnth33	Decrease	USD	3,850	3,500	3,355	3,050
CY	Hedge/Member	Mnth33	Decrease	USD	3,500	3,500	3,050	3,050
CY	Spec	Mnth34	Decrease	USD	3,850	3,500	3,355	3,050
CY	Hedge/Member	Mnth34	Decrease	USD	3,500	3,500	3,050	3,050
CY	Spec	Mnth35	Decrease	USD	3,795	3,450	3,300	3,000
CY	Hedge/Member	Mnth35	Decrease	USD	3,450	3,450	3,000	3,000
CY	Spec	Mnth36	Decrease	USD	3,795	3,450	3,300	3,000
CY	Hedge/Member	Mnth36	Decrease	USD	3,450	3,450	3,000	3,000
CY	Spec	Mnth37	Decrease	USD	3,795	3,450	3,300	3,000
CY	Hedge/Member	Mnth37	Decrease	USD	3,450	3,450	3,000	3,000
CY	Spec	Mnth38	Decrease	USD	3,795	3,450	3,300	3,000
CY	Hedge/Member	Mnth38	Decrease	USD	3,450	3,450	3,000	3,000
CY	Spec	Mnth39	Decrease	USD	3,795	3,450	3,300	3,000
CY	Hedge/Member	Mnth39	Decrease	USD	3,450	3,450	3,000	3,000
CY	Spec	Mnth40	Decrease	USD	3,795	3,450	3,300	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CY	Hedge/Member	Mnth40	Decrease	USD	3,450	3,450	3,000	3,000
CY	Spec	Mnth41	Decrease	USD	3,795	3,450	3,300	3,000
CY	Hedge/Member	Mnth41	Decrease	USD	3,450	3,450	3,000	3,000
CY	Spec	Mnth42	Decrease	USD	3,795	3,450	3,300	3,000
CY	Hedge/Member	Mnth42	Decrease	USD	3,450	3,450	3,000	3,000
CY	Spec	Mnth43	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth43	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth44	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth44	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth45	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth45	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth46	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth46	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth47	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth47	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth48	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth48	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth49	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth49	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth50	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth50	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth51	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth51	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth52	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth52	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth53	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth53	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth54	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth54	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth55	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth55	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth56	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth56	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth57	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth57	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth58	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth58	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth59	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth59	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth60	Decrease	USD	3,740	3,400	3,245	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CY	Hedge/Member	Mnth60	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth61	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth61	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth62	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth62	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth63	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth63	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth64	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth64	Decrease	USD	3,400	3,400	2,950	2,950
CY	Spec	Mnth65+	Decrease	USD	3,740	3,400	3,245	2,950
CY	Hedge/Member	Mnth65+	Decrease	USD	3,400	3,400	2,950	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>BRENT LAST DAY CONTRACT (BZ)</b>								
BZ	Spec	Mnth1	Decrease	USD	5,280	4,800	4,785	4,350
BZ	Hedge/Member	Mnth1	Decrease	USD	4,800	4,800	4,350	4,350
BZ	Spec	Mnth2	Decrease	USD	5,170	4,700	4,675	4,250
BZ	Hedge/Member	Mnth2	Decrease	USD	4,700	4,700	4,250	4,250
BZ	Spec	Mnth3	Decrease	USD	5,170	4,700	4,675	4,250
BZ	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,250	4,250
BZ	Spec	Mnth4	Decrease	USD	5,060	4,600	4,565	4,150
BZ	Hedge/Member	Mnth4	Decrease	USD	4,600	4,600	4,150	4,150
BZ	Spec	Mnth5	Decrease	USD	4,950	4,500	4,455	4,050
BZ	Hedge/Member	Mnth5	Decrease	USD	4,500	4,500	4,050	4,050
BZ	Spec	Mnth6	Decrease	USD	4,840	4,400	4,345	3,950
BZ	Hedge/Member	Mnth6	Decrease	USD	4,400	4,400	3,950	3,950
BZ	Spec	Mnth7	Decrease	USD	4,730	4,300	4,235	3,850
BZ	Hedge/Member	Mnth7	Decrease	USD	4,300	4,300	3,850	3,850
BZ	Spec	Mnth8	Decrease	USD	4,620	4,200	4,125	3,750
BZ	Hedge/Member	Mnth8	Decrease	USD	4,200	4,200	3,750	3,750
BZ	Spec	Mnth9	Decrease	USD	4,510	4,100	4,015	3,650
BZ	Hedge/Member	Mnth9	Decrease	USD	4,100	4,100	3,650	3,650
BZ	Spec	Mnth10	Decrease	USD	4,400	4,000	3,905	3,550
BZ	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,550	3,550
BZ	Spec	Mnth11	Decrease	USD	4,290	3,900	3,795	3,450
BZ	Hedge/Member	Mnth11	Decrease	USD	3,900	3,900	3,450	3,450
BZ	Spec	Mnth12	Decrease	USD	4,180	3,800	3,685	3,350
BZ	Hedge/Member	Mnth12	Decrease	USD	3,800	3,800	3,350	3,350
BZ	Spec	Mnth13	Decrease	USD	4,070	3,700	3,575	3,250
BZ	Hedge/Member	Mnth13	Decrease	USD	3,700	3,700	3,250	3,250
BZ	Spec	Mnth14	Decrease	USD	4,015	3,650	3,520	3,200
BZ	Hedge/Member	Mnth14	Decrease	USD	3,650	3,650	3,200	3,200
BZ	Spec	Mnth15	Decrease	USD	4,015	3,650	3,520	3,200
BZ	Hedge/Member	Mnth15	Decrease	USD	3,650	3,650	3,200	3,200
BZ	Spec	Mnth16	Decrease	USD	4,015	3,650	3,520	3,200
BZ	Hedge/Member	Mnth16	Decrease	USD	3,650	3,650	3,200	3,200
BZ	Spec	Mnth17	Decrease	USD	3,960	3,600	3,465	3,150
BZ	Hedge/Member	Mnth17	Decrease	USD	3,600	3,600	3,150	3,150
BZ	Spec	Mnth18	Decrease	USD	3,960	3,600	3,465	3,150
BZ	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	3,150	3,150
BZ	Spec	Mnth19	Decrease	USD	3,960	3,600	3,465	3,150
BZ	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,150	3,150
BZ	Spec	Mnth20	Decrease	USD	3,960	3,600	3,465	3,150



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZ	Hedge/Member	Mnth20	Decrease	USD	3,600	3,600	3,150	3,150
BZ	Spec	Mnth21	Decrease	USD	3,960	3,600	3,465	3,150
BZ	Hedge/Member	Mnth21	Decrease	USD	3,600	3,600	3,150	3,150
BZ	Spec	Mnth22	Decrease	USD	3,905	3,550	3,410	3,100
BZ	Hedge/Member	Mnth22	Decrease	USD	3,550	3,550	3,100	3,100
BZ	Spec	Mnth23	Decrease	USD	3,905	3,550	3,410	3,100
BZ	Hedge/Member	Mnth23	Decrease	USD	3,550	3,550	3,100	3,100
BZ	Spec	Mnth24	Decrease	USD	3,905	3,550	3,410	3,100
BZ	Hedge/Member	Mnth24	Decrease	USD	3,550	3,550	3,100	3,100
BZ	Spec	Mnth25	Decrease	USD	3,905	3,550	3,410	3,100
BZ	Hedge/Member	Mnth25	Decrease	USD	3,550	3,550	3,100	3,100
BZ	Spec	Mnth26	Decrease	USD	3,905	3,550	3,410	3,100
BZ	Hedge/Member	Mnth26	Decrease	USD	3,550	3,550	3,100	3,100
BZ	Spec	Mnth27	Decrease	USD	3,905	3,550	3,410	3,100
BZ	Hedge/Member	Mnth27	Decrease	USD	3,550	3,550	3,100	3,100
BZ	Spec	Mnth28	Decrease	USD	3,850	3,500	3,355	3,050
BZ	Hedge/Member	Mnth28	Decrease	USD	3,500	3,500	3,050	3,050
BZ	Spec	Mnth29	Decrease	USD	3,850	3,500	3,355	3,050
BZ	Hedge/Member	Mnth29	Decrease	USD	3,500	3,500	3,050	3,050
BZ	Spec	Mnth30	Decrease	USD	3,850	3,500	3,355	3,050
BZ	Hedge/Member	Mnth30	Decrease	USD	3,500	3,500	3,050	3,050
BZ	Spec	Mnth31	Decrease	USD	3,850	3,500	3,355	3,050
BZ	Hedge/Member	Mnth31	Decrease	USD	3,500	3,500	3,050	3,050
BZ	Spec	Mnth32	Decrease	USD	3,850	3,500	3,355	3,050
BZ	Hedge/Member	Mnth32	Decrease	USD	3,500	3,500	3,050	3,050
BZ	Spec	Mnth33	Decrease	USD	3,850	3,500	3,355	3,050
BZ	Hedge/Member	Mnth33	Decrease	USD	3,500	3,500	3,050	3,050
BZ	Spec	Mnth34	Decrease	USD	3,850	3,500	3,355	3,050
BZ	Hedge/Member	Mnth34	Decrease	USD	3,500	3,500	3,050	3,050
BZ	Spec	Mnth35	Decrease	USD	3,795	3,450	3,355	3,050
BZ	Hedge/Member	Mnth35	Decrease	USD	3,450	3,450	3,050	3,050
BZ	Spec	Mnth36	Decrease	USD	3,795	3,450	3,300	3,000
BZ	Hedge/Member	Mnth36	Decrease	USD	3,450	3,450	3,000	3,000
BZ	Spec	Mnth37	Decrease	USD	3,795	3,450	3,300	3,000
BZ	Hedge/Member	Mnth37	Decrease	USD	3,450	3,450	3,000	3,000
BZ	Spec	Mnth38	Decrease	USD	3,795	3,450	3,300	3,000
BZ	Hedge/Member	Mnth38	Decrease	USD	3,450	3,450	3,000	3,000
BZ	Spec	Mnth39	Decrease	USD	3,795	3,450	3,300	3,000
BZ	Hedge/Member	Mnth39	Decrease	USD	3,450	3,450	3,000	3,000
BZ	Spec	Mnth40	Decrease	USD	3,795	3,450	3,300	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZ	Hedge/Member	Mnth40	Decrease	USD	3,450	3,450	3,000	3,000
BZ	Spec	Mnth41	Decrease	USD	3,795	3,450	3,300	3,000
BZ	Hedge/Member	Mnth41	Decrease	USD	3,450	3,450	3,000	3,000
BZ	Spec	Mnth42	Decrease	USD	3,795	3,450	3,300	3,000
BZ	Hedge/Member	Mnth42	Decrease	USD	3,450	3,450	3,000	3,000
BZ	Spec	Mnth43	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth43	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth44	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth44	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth45	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth45	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth46	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth46	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth47	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth47	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth48	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth48	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth49	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth49	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth50	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth50	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth51	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth51	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth52	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth52	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth53	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth53	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth54	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth54	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth55	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth55	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth56	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth56	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth57	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth57	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth58	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth58	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth59	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth59	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth60	Decrease	USD	3,740	3,400	3,245	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZ	Hedge/Member	Mnth60	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth61	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth61	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth62	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth62	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth63	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth63	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth64	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth64	Decrease	USD	3,400	3,400	2,950	2,950
BZ	Spec	Mnth65+	Decrease	USD	3,740	3,400	3,245	2,950
BZ	Hedge/Member	Mnth65+	Decrease	USD	3,400	3,400	2,950	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>BRENT LAST DAYTRADE AT SETTLEMENT (BZT)</b>								
BZT	Spec	Mnth1	Decrease	USD	5,280	4,800	4,785	4,350
BZT	Hedge/Member	Mnth1	Decrease	USD	4,800	4,800	4,350	4,350
BZT	Spec	Mnth2	Decrease	USD	5,170	4,700	4,675	4,250
BZT	Hedge/Member	Mnth2	Decrease	USD	4,700	4,700	4,250	4,250
BZT	Spec	Mnth3	Decrease	USD	5,170	4,700	4,675	4,250
BZT	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,250	4,250
BZT	Spec	Mnth4	Decrease	USD	5,060	4,600	4,565	4,150
BZT	Hedge/Member	Mnth4	Decrease	USD	4,600	4,600	4,150	4,150
BZT	Spec	Mnth5	Decrease	USD	4,950	4,500	4,455	4,050
BZT	Hedge/Member	Mnth5	Decrease	USD	4,500	4,500	4,050	4,050
BZT	Spec	Mnth6	Decrease	USD	4,840	4,400	4,345	3,950
BZT	Hedge/Member	Mnth6	Decrease	USD	4,400	4,400	3,950	3,950
BZT	Spec	Mnth7	Decrease	USD	4,730	4,300	4,235	3,850
BZT	Hedge/Member	Mnth7	Decrease	USD	4,300	4,300	3,850	3,850
BZT	Spec	Mnth8	Decrease	USD	4,620	4,200	4,125	3,750
BZT	Hedge/Member	Mnth8	Decrease	USD	4,200	4,200	3,750	3,750
BZT	Spec	Mnth9	Decrease	USD	4,510	4,100	4,015	3,650
BZT	Hedge/Member	Mnth9	Decrease	USD	4,100	4,100	3,650	3,650
BZT	Spec	Mnth10	Decrease	USD	4,400	4,000	3,905	3,550
BZT	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,550	3,550
BZT	Spec	Mnth11	Decrease	USD	4,290	3,900	3,795	3,450
BZT	Hedge/Member	Mnth11	Decrease	USD	3,900	3,900	3,450	3,450
BZT	Spec	Mnth12	Decrease	USD	4,180	3,800	3,685	3,350
BZT	Hedge/Member	Mnth12	Decrease	USD	3,800	3,800	3,350	3,350
BZT	Spec	Mnth13	Decrease	USD	4,070	3,700	3,575	3,250
BZT	Hedge/Member	Mnth13	Decrease	USD	3,700	3,700	3,250	3,250
BZT	Spec	Mnth14	Decrease	USD	4,015	3,650	3,520	3,200
BZT	Hedge/Member	Mnth14	Decrease	USD	3,650	3,650	3,200	3,200
BZT	Spec	Mnth15	Decrease	USD	4,015	3,650	3,520	3,200
BZT	Hedge/Member	Mnth15	Decrease	USD	3,650	3,650	3,200	3,200
BZT	Spec	Mnth16	Decrease	USD	4,015	3,650	3,520	3,200
BZT	Hedge/Member	Mnth16	Decrease	USD	3,650	3,650	3,200	3,200
BZT	Spec	Mnth17	Decrease	USD	3,960	3,600	3,465	3,150
BZT	Hedge/Member	Mnth17	Decrease	USD	3,600	3,600	3,150	3,150
BZT	Spec	Mnth18	Decrease	USD	3,960	3,600	3,465	3,150
BZT	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	3,150	3,150
BZT	Spec	Mnth19	Decrease	USD	3,960	3,600	3,465	3,150
BZT	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,150	3,150
BZT	Spec	Mnth20	Decrease	USD	3,960	3,600	3,465	3,150

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZT	Hedge/Member	Mnth20	Decrease	USD	3,600	3,600	3,150	3,150
BZT	Spec	Mnth21	Decrease	USD	3,960	3,600	3,465	3,150
BZT	Hedge/Member	Mnth21	Decrease	USD	3,600	3,600	3,150	3,150
BZT	Spec	Mnth22	Decrease	USD	3,905	3,550	3,410	3,100
BZT	Hedge/Member	Mnth22	Decrease	USD	3,550	3,550	3,100	3,100
BZT	Spec	Mnth23	Decrease	USD	3,905	3,550	3,410	3,100
BZT	Hedge/Member	Mnth23	Decrease	USD	3,550	3,550	3,100	3,100
BZT	Spec	Mnth24	Decrease	USD	3,905	3,550	3,410	3,100
BZT	Hedge/Member	Mnth24	Decrease	USD	3,550	3,550	3,100	3,100
BZT	Spec	Mnth25	Decrease	USD	3,905	3,550	3,410	3,100
BZT	Hedge/Member	Mnth25	Decrease	USD	3,550	3,550	3,100	3,100
BZT	Spec	Mnth26	Decrease	USD	3,905	3,550	3,410	3,100
BZT	Hedge/Member	Mnth26	Decrease	USD	3,550	3,550	3,100	3,100
BZT	Spec	Mnth27	Decrease	USD	3,905	3,550	3,410	3,100
BZT	Hedge/Member	Mnth27	Decrease	USD	3,550	3,550	3,100	3,100
BZT	Spec	Mnth28	Decrease	USD	3,850	3,500	3,355	3,050
BZT	Hedge/Member	Mnth28	Decrease	USD	3,500	3,500	3,050	3,050
BZT	Spec	Mnth29	Decrease	USD	3,850	3,500	3,355	3,050
BZT	Hedge/Member	Mnth29	Decrease	USD	3,500	3,500	3,050	3,050
BZT	Spec	Mnth30	Decrease	USD	3,850	3,500	3,355	3,050
BZT	Hedge/Member	Mnth30	Decrease	USD	3,500	3,500	3,050	3,050
BZT	Spec	Mnth31	Decrease	USD	3,850	3,500	3,355	3,050
BZT	Hedge/Member	Mnth31	Decrease	USD	3,500	3,500	3,050	3,050
BZT	Spec	Mnth32	Decrease	USD	3,850	3,500	3,355	3,050
BZT	Hedge/Member	Mnth32	Decrease	USD	3,500	3,500	3,050	3,050
BZT	Spec	Mnth33	Decrease	USD	3,850	3,500	3,355	3,050
BZT	Hedge/Member	Mnth33	Decrease	USD	3,500	3,500	3,050	3,050
BZT	Spec	Mnth34	Decrease	USD	3,850	3,500	3,355	3,050
BZT	Hedge/Member	Mnth34	Decrease	USD	3,500	3,500	3,050	3,050
BZT	Spec	Mnth35	Decrease	USD	3,795	3,450	3,355	3,050
BZT	Hedge/Member	Mnth35	Decrease	USD	3,450	3,450	3,050	3,050
BZT	Spec	Mnth36	Decrease	USD	3,795	3,450	3,300	3,000
BZT	Hedge/Member	Mnth36	Decrease	USD	3,450	3,450	3,000	3,000
BZT	Spec	Mnth37	Decrease	USD	3,795	3,450	3,300	3,000
BZT	Hedge/Member	Mnth37	Decrease	USD	3,450	3,450	3,000	3,000
BZT	Spec	Mnth38	Decrease	USD	3,795	3,450	3,300	3,000
BZT	Hedge/Member	Mnth38	Decrease	USD	3,450	3,450	3,000	3,000
BZT	Spec	Mnth39	Decrease	USD	3,795	3,450	3,300	3,000
BZT	Hedge/Member	Mnth39	Decrease	USD	3,450	3,450	3,000	3,000
BZT	Spec	Mnth40	Decrease	USD	3,795	3,450	3,300	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZT	Hedge/Member	Mnth40	Decrease	USD	3,450	3,450	3,000	3,000
BZT	Spec	Mnth41	Decrease	USD	3,795	3,450	3,300	3,000
BZT	Hedge/Member	Mnth41	Decrease	USD	3,450	3,450	3,000	3,000
BZT	Spec	Mnth42	Decrease	USD	3,795	3,450	3,300	3,000
BZT	Hedge/Member	Mnth42	Decrease	USD	3,450	3,450	3,000	3,000
BZT	Spec	Mnth43	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth43	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth44	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth44	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth45	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth45	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth46	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth46	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth47	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth47	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth48	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth48	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth49	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth49	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth50	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth50	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth51	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth51	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth52	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth52	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth53	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth53	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth54	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth54	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth55	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth55	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth56	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth56	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth57	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth57	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth58	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth58	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth59	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth59	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth60	Decrease	USD	3,740	3,400	3,245	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
BZT	Hedge/Member	Mnth60	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth61	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth61	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth62	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth62	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth63	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth63	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth64	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth64	Decrease	USD	3,400	3,400	2,950	2,950
BZT	Spec	Mnth65+	Decrease	USD	3,740	3,400	3,245	2,950
BZT	Hedge/Member	Mnth65+	Decrease	USD	3,400	3,400	2,950	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CRUDE OIL LAST DAY FINANCIAL FUT (26)</b>								
26	Spec	Mnth1	Decrease	USD	5,390	4,900	4,675	4,250
26	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,250	4,250
26	Spec	Mnth2	Decrease	USD	5,280	4,800	4,565	4,150
26	Hedge/Member	Mnth2	Decrease	USD	4,800	4,800	4,150	4,150
26	Spec	Mnth3	Decrease	USD	5,170	4,700	4,455	4,050
26	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,050	4,050
26	Spec	Mnth4	Decrease	USD	4,950	4,500	4,235	3,850
26	Hedge/Member	Mnth4	Decrease	USD	4,500	4,500	3,850	3,850
26	Spec	Mnth5	Decrease	USD	4,785	4,350	4,070	3,700
26	Hedge/Member	Mnth5	Decrease	USD	4,350	4,350	3,700	3,700
26	Spec	Mnth6	Decrease	USD	4,675	4,250	3,960	3,600
26	Hedge/Member	Mnth6	Decrease	USD	4,250	4,250	3,600	3,600
26	Spec	Mnth7	Decrease	USD	4,565	4,150	3,850	3,500
26	Hedge/Member	Mnth7	Decrease	USD	4,150	4,150	3,500	3,500
26	Spec	Mnth8	Decrease	USD	4,510	4,100	3,795	3,450
26	Hedge/Member	Mnth8	Decrease	USD	4,100	4,100	3,450	3,450
26	Spec	Mnth9	Decrease	USD	4,455	4,050	3,740	3,400
26	Hedge/Member	Mnth9	Decrease	USD	4,050	4,050	3,400	3,400
26	Spec	Mnth10	Decrease	USD	4,400	4,000	3,685	3,350
26	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,350	3,350
26	Spec	Mnth11	Decrease	USD	4,345	3,950	3,630	3,300
26	Hedge/Member	Mnth11	Decrease	USD	3,950	3,950	3,300	3,300
26	Spec	Mnth12	Decrease	USD	4,290	3,900	3,575	3,250
26	Hedge/Member	Mnth12	Decrease	USD	3,900	3,900	3,250	3,250
26	Spec	Mnth13	Decrease	USD	4,290	3,900	3,575	3,250
26	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,250	3,250
26	Spec	Mnth14	Decrease	USD	4,235	3,850	3,520	3,200
26	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,200	3,200
26	Spec	Mnth15	Decrease	USD	4,125	3,750	3,410	3,100
26	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,100	3,100
26	Spec	Mnth16	Decrease	USD	4,070	3,700	3,355	3,050
26	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,050	3,050
26	Spec	Mnth17	Decrease	USD	4,070	3,700	3,355	3,050
26	Hedge/Member	Mnth17	Decrease	USD	3,700	3,700	3,050	3,050
26	Spec	Mnth18	Decrease	USD	3,960	3,600	3,245	2,950
26	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	2,950	2,950
26	Spec	Mnth19	Decrease	USD	3,960	3,600	3,245	2,950
26	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	2,950	2,950
26	Spec	Mnth20	Decrease	USD	3,905	3,550	3,190	2,900



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
26	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	2,900	2,900
26	Spec	Mnth21	Decrease	USD	3,850	3,500	3,135	2,850
26	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	2,850	2,850
26	Spec	Mnth22	Decrease	USD	3,850	3,500	3,135	2,850
26	Hedge/Member	Mnth22	Decrease	USD	3,500	3,500	2,850	2,850
26	Spec	Mnth23	Decrease	USD	3,795	3,450	3,080	2,800
26	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	2,800	2,800
26	Spec	Mnth24	Decrease	USD	3,795	3,450	3,080	2,800
26	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	2,800	2,800
26	Spec	Mnth25	Decrease	USD	3,795	3,450	3,080	2,800
26	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	2,800	2,800
26	Spec	Mnth26	Decrease	USD	3,740	3,400	3,025	2,750
26	Hedge/Member	Mnth26	Decrease	USD	3,400	3,400	2,750	2,750
26	Spec	Mnth27	Decrease	USD	3,740	3,400	3,025	2,750
26	Hedge/Member	Mnth27	Decrease	USD	3,400	3,400	2,750	2,750
26	Spec	Mnth28	Decrease	USD	3,740	3,400	3,025	2,750
26	Hedge/Member	Mnth28	Decrease	USD	3,400	3,400	2,750	2,750
26	Spec	Mnth29	Decrease	USD	3,630	3,300	2,915	2,650
26	Hedge/Member	Mnth29	Decrease	USD	3,300	3,300	2,650	2,650
26	Spec	Mnth30	Decrease	USD	3,630	3,300	2,915	2,650
26	Hedge/Member	Mnth30	Decrease	USD	3,300	3,300	2,650	2,650
26	Spec	Mnth31	Decrease	USD	3,630	3,300	2,915	2,650
26	Hedge/Member	Mnth31	Decrease	USD	3,300	3,300	2,650	2,650
26	Spec	Mnth32	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth32	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth33	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth33	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth34	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth34	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth35	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth35	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth36	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth36	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth37	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth37	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth38	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth38	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth39	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth39	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth40	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
26	Hedge/Member	Mnth40	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth41	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth41	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth42	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth42	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth43	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth43	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth44	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth44	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth45	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth45	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth46	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth46	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth47	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth47	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth48	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth48	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth49	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth49	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth50	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth50	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth51	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth51	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth52	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth52	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth53	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth53	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth54	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth54	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth55	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth55	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth56	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth56	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth57	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth57	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth58	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth58	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth59	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth59	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth60	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
26	Hedge/Member	Mnth60	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth61	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth61	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth62	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth62	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth63	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth63	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth64	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth64	Decrease	USD	3,200	3,200	2,550	2,550
26	Spec	Mnth65+	Decrease	USD	3,520	3,200	2,805	2,550
26	Hedge/Member	Mnth65+	Decrease	USD	3,200	3,200	2,550	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CRUDE OIL FINANCIAL FUTURES (WS)</b>								
WS	Spec	Mnth1	Decrease	USD	5,390	4,900	4,675	4,250
WS	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,250	4,250
WS	Spec	Mnth2	Decrease	USD	5,280	4,800	4,565	4,150
WS	Hedge/Member	Mnth2	Decrease	USD	4,800	4,800	4,150	4,150
WS	Spec	Mnth3	Decrease	USD	5,170	4,700	4,455	4,050
WS	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,050	4,050
WS	Spec	Mnth4	Decrease	USD	4,950	4,500	4,235	3,850
WS	Hedge/Member	Mnth4	Decrease	USD	4,500	4,500	3,850	3,850
WS	Spec	Mnth5	Decrease	USD	4,785	4,350	4,070	3,700
WS	Hedge/Member	Mnth5	Decrease	USD	4,350	4,350	3,700	3,700
WS	Spec	Mnth6	Decrease	USD	4,675	4,250	3,960	3,600
WS	Hedge/Member	Mnth6	Decrease	USD	4,250	4,250	3,600	3,600
WS	Spec	Mnth7	Decrease	USD	4,565	4,150	3,850	3,500
WS	Hedge/Member	Mnth7	Decrease	USD	4,150	4,150	3,500	3,500
WS	Spec	Mnth8	Decrease	USD	4,510	4,100	3,795	3,450
WS	Hedge/Member	Mnth8	Decrease	USD	4,100	4,100	3,450	3,450
WS	Spec	Mnth9	Decrease	USD	4,455	4,050	3,740	3,400
WS	Hedge/Member	Mnth9	Decrease	USD	4,050	4,050	3,400	3,400
WS	Spec	Mnth10	Decrease	USD	4,400	4,000	3,685	3,350
WS	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,350	3,350
WS	Spec	Mnth11	Decrease	USD	4,345	3,950	3,630	3,300
WS	Hedge/Member	Mnth11	Decrease	USD	3,950	3,950	3,300	3,300
WS	Spec	Mnth12	Decrease	USD	4,290	3,900	3,575	3,250
WS	Hedge/Member	Mnth12	Decrease	USD	3,900	3,900	3,250	3,250
WS	Spec	Mnth13	Decrease	USD	4,290	3,900	3,575	3,250
WS	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,250	3,250
WS	Spec	Mnth14	Decrease	USD	4,235	3,850	3,520	3,200
WS	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,200	3,200
WS	Spec	Mnth15	Decrease	USD	4,125	3,750	3,410	3,100
WS	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,100	3,100
WS	Spec	Mnth16	Decrease	USD	4,070	3,700	3,355	3,050
WS	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,050	3,050
WS	Spec	Mnth17	Decrease	USD	4,070	3,700	3,355	3,050
WS	Hedge/Member	Mnth17	Decrease	USD	3,700	3,700	3,050	3,050
WS	Spec	Mnth18	Decrease	USD	3,960	3,600	3,245	2,950
WS	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	2,950	2,950
WS	Spec	Mnth19	Decrease	USD	3,960	3,600	3,245	2,950
WS	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	2,950	2,950
WS	Spec	Mnth20	Decrease	USD	3,905	3,550	3,190	2,900

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
WS	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	2,900	2,900
WS	Spec	Mnth21	Decrease	USD	3,850	3,500	3,135	2,850
WS	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	2,850	2,850
WS	Spec	Mnth22	Decrease	USD	3,850	3,500	3,135	2,850
WS	Hedge/Member	Mnth22	Decrease	USD	3,500	3,500	2,850	2,850
WS	Spec	Mnth23	Decrease	USD	3,795	3,450	3,080	2,800
WS	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	2,800	2,800
WS	Spec	Mnth24	Decrease	USD	3,795	3,450	3,080	2,800
WS	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	2,800	2,800
WS	Spec	Mnth25	Decrease	USD	3,795	3,450	3,080	2,800
WS	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	2,800	2,800
WS	Spec	Mnth26	Decrease	USD	3,740	3,400	3,025	2,750
WS	Hedge/Member	Mnth26	Decrease	USD	3,400	3,400	2,750	2,750
WS	Spec	Mnth27	Decrease	USD	3,740	3,400	3,025	2,750
WS	Hedge/Member	Mnth27	Decrease	USD	3,400	3,400	2,750	2,750
WS	Spec	Mnth28	Decrease	USD	3,740	3,400	3,025	2,750
WS	Hedge/Member	Mnth28	Decrease	USD	3,400	3,400	2,750	2,750
WS	Spec	Mnth29	Decrease	USD	3,630	3,300	2,915	2,650
WS	Hedge/Member	Mnth29	Decrease	USD	3,300	3,300	2,650	2,650
WS	Spec	Mnth30	Decrease	USD	3,630	3,300	2,915	2,650
WS	Hedge/Member	Mnth30	Decrease	USD	3,300	3,300	2,650	2,650
WS	Spec	Mnth31	Decrease	USD	3,630	3,300	2,915	2,650
WS	Hedge/Member	Mnth31	Decrease	USD	3,300	3,300	2,650	2,650
WS	Spec	Mnth32	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth32	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth33	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth33	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth34	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth34	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth35	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth35	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth36	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth36	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth37	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth37	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth38	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth38	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth39	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth39	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth40	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
WS	Hedge/Member	Mnth40	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth41	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth41	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth42	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth42	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth43	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth43	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth44	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth44	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth45	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth45	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth46	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth46	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth47	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth47	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth48	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth48	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth49	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth49	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth50	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth50	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth51	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth51	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth52	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth52	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth53	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth53	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth54	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth54	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth55	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth55	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth56	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth56	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth57	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth57	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth58	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth58	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth59	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth59	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth60	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
WS	Hedge/Member	Mnth60	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth61	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth61	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth62	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth62	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth63	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth63	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth64	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth64	Decrease	USD	3,200	3,200	2,550	2,550
WS	Spec	Mnth65+	Decrease	USD	3,520	3,200	2,805	2,550
WS	Hedge/Member	Mnth65+	Decrease	USD	3,200	3,200	2,550	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CRUDE OIL FUTURE NYMEX (CL)</b>								
CL	Spec	Mnth1	Decrease	USD	5,390	4,900	4,675	4,250
CL	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,250	4,250
CL	Spec	Mnth2	Decrease	USD	5,280	4,800	4,565	4,150
CL	Hedge/Member	Mnth2	Decrease	USD	4,800	4,800	4,150	4,150
CL	Spec	Mnth3	Decrease	USD	5,170	4,700	4,455	4,050
CL	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,050	4,050
CL	Spec	Mnth4	Decrease	USD	4,950	4,500	4,235	3,850
CL	Hedge/Member	Mnth4	Decrease	USD	4,500	4,500	3,850	3,850
CL	Spec	Mnth5	Decrease	USD	4,785	4,350	4,070	3,700
CL	Hedge/Member	Mnth5	Decrease	USD	4,350	4,350	3,700	3,700
CL	Spec	Mnth6	Decrease	USD	4,675	4,250	3,960	3,600
CL	Hedge/Member	Mnth6	Decrease	USD	4,250	4,250	3,600	3,600
CL	Spec	Mnth7	Decrease	USD	4,565	4,150	3,850	3,500
CL	Hedge/Member	Mnth7	Decrease	USD	4,150	4,150	3,500	3,500
CL	Spec	Mnth8	Decrease	USD	4,510	4,100	3,795	3,450
CL	Hedge/Member	Mnth8	Decrease	USD	4,100	4,100	3,450	3,450
CL	Spec	Mnth9	Decrease	USD	4,455	4,050	3,740	3,400
CL	Hedge/Member	Mnth9	Decrease	USD	4,050	4,050	3,400	3,400
CL	Spec	Mnth10	Decrease	USD	4,400	4,000	3,685	3,350
CL	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,350	3,350
CL	Spec	Mnth11	Decrease	USD	4,345	3,950	3,630	3,300
CL	Hedge/Member	Mnth11	Decrease	USD	3,950	3,950	3,300	3,300
CL	Spec	Mnth12	Decrease	USD	4,290	3,900	3,575	3,250
CL	Hedge/Member	Mnth12	Decrease	USD	3,900	3,900	3,250	3,250
CL	Spec	Mnth13	Decrease	USD	4,290	3,900	3,575	3,250
CL	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,250	3,250
CL	Spec	Mnth14	Decrease	USD	4,235	3,850	3,520	3,200
CL	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,200	3,200
CL	Spec	Mnth15	Decrease	USD	4,125	3,750	3,410	3,100
CL	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,100	3,100
CL	Spec	Mnth16	Decrease	USD	4,070	3,700	3,355	3,050
CL	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,050	3,050
CL	Spec	Mnth17	Decrease	USD	4,070	3,700	3,355	3,050
CL	Hedge/Member	Mnth17	Decrease	USD	3,700	3,700	3,050	3,050
CL	Spec	Mnth18	Decrease	USD	3,960	3,600	3,245	2,950
CL	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	2,950	2,950
CL	Spec	Mnth19	Decrease	USD	3,960	3,600	3,245	2,950
CL	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	2,950	2,950
CL	Spec	Mnth20	Decrease	USD	3,905	3,550	3,190	2,900



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CL	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	2,900	2,900
CL	Spec	Mnth21	Decrease	USD	3,850	3,500	3,135	2,850
CL	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	2,850	2,850
CL	Spec	Mnth22	Decrease	USD	3,850	3,500	3,135	2,850
CL	Hedge/Member	Mnth22	Decrease	USD	3,500	3,500	2,850	2,850
CL	Spec	Mnth23	Decrease	USD	3,795	3,450	3,080	2,800
CL	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	2,800	2,800
CL	Spec	Mnth24	Decrease	USD	3,795	3,450	3,080	2,800
CL	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	2,800	2,800
CL	Spec	Mnth25	Decrease	USD	3,795	3,450	3,080	2,800
CL	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	2,800	2,800
CL	Spec	Mnth26	Decrease	USD	3,740	3,400	3,025	2,750
CL	Hedge/Member	Mnth26	Decrease	USD	3,400	3,400	2,750	2,750
CL	Spec	Mnth27	Decrease	USD	3,740	3,400	3,025	2,750
CL	Hedge/Member	Mnth27	Decrease	USD	3,400	3,400	2,750	2,750
CL	Spec	Mnth28	Decrease	USD	3,740	3,400	3,025	2,750
CL	Hedge/Member	Mnth28	Decrease	USD	3,400	3,400	2,750	2,750
CL	Spec	Mnth29	Decrease	USD	3,630	3,300	2,915	2,650
CL	Hedge/Member	Mnth29	Decrease	USD	3,300	3,300	2,650	2,650
CL	Spec	Mnth30	Decrease	USD	3,630	3,300	2,915	2,650
CL	Hedge/Member	Mnth30	Decrease	USD	3,300	3,300	2,650	2,650
CL	Spec	Mnth31	Decrease	USD	3,630	3,300	2,915	2,650
CL	Hedge/Member	Mnth31	Decrease	USD	3,300	3,300	2,650	2,650
CL	Spec	Mnth32	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth32	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth33	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth33	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth34	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth34	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth35	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth35	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth36	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth36	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth37	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth37	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth38	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth38	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth39	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth39	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth40	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CL	Hedge/Member	Mnth40	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth41	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth41	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth42	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth42	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth43	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth43	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth44	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth44	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth45	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth45	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth46	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth46	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth47	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth47	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth48	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth48	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth49	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth49	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth50	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth50	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth51	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth51	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth52	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth52	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth53	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth53	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth54	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth54	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth55	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth55	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth56	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth56	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth57	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth57	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth58	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth58	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth59	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth59	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth60	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CL	Hedge/Member	Mnth60	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth61	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth61	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth62	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth62	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth63	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth63	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth64	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth64	Decrease	USD	3,200	3,200	2,550	2,550
CL	Spec	Mnth65+	Decrease	USD	3,520	3,200	2,805	2,550
CL	Hedge/Member	Mnth65+	Decrease	USD	3,200	3,200	2,550	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CRUDE OIL TRADE AT MARKER LONDON (CLL)</b>								
CLL	Spec	Mnth1	Decrease	USD	5,390	4,900	4,675	4,250
CLL	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,250	4,250
CLL	Spec	Mnth2	Decrease	USD	5,280	4,800	4,565	4,150
CLL	Hedge/Member	Mnth2	Decrease	USD	4,800	4,800	4,150	4,150
CLL	Spec	Mnth3	Decrease	USD	5,170	4,700	4,455	4,050
CLL	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,050	4,050
CLL	Spec	Mnth4	Decrease	USD	4,950	4,500	4,235	3,850
CLL	Hedge/Member	Mnth4	Decrease	USD	4,500	4,500	3,850	3,850
CLL	Spec	Mnth5	Decrease	USD	4,785	4,350	4,070	3,700
CLL	Hedge/Member	Mnth5	Decrease	USD	4,350	4,350	3,700	3,700
CLL	Spec	Mnth6	Decrease	USD	4,675	4,250	3,960	3,600
CLL	Hedge/Member	Mnth6	Decrease	USD	4,250	4,250	3,600	3,600
CLL	Spec	Mnth7	Decrease	USD	4,565	4,150	3,850	3,500
CLL	Hedge/Member	Mnth7	Decrease	USD	4,150	4,150	3,500	3,500
CLL	Spec	Mnth8	Decrease	USD	4,510	4,100	3,795	3,450
CLL	Hedge/Member	Mnth8	Decrease	USD	4,100	4,100	3,450	3,450
CLL	Spec	Mnth9	Decrease	USD	4,455	4,050	3,740	3,400
CLL	Hedge/Member	Mnth9	Decrease	USD	4,050	4,050	3,400	3,400
CLL	Spec	Mnth10	Decrease	USD	4,400	4,000	3,685	3,350
CLL	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,350	3,350
CLL	Spec	Mnth11	Decrease	USD	4,345	3,950	3,630	3,300
CLL	Hedge/Member	Mnth11	Decrease	USD	3,950	3,950	3,300	3,300
CLL	Spec	Mnth12	Decrease	USD	4,290	3,900	3,575	3,250
CLL	Hedge/Member	Mnth12	Decrease	USD	3,900	3,900	3,250	3,250
CLL	Spec	Mnth13	Decrease	USD	4,290	3,900	3,575	3,250
CLL	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,250	3,250
CLL	Spec	Mnth14	Decrease	USD	4,235	3,850	3,520	3,200
CLL	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,200	3,200
CLL	Spec	Mnth15	Decrease	USD	4,125	3,750	3,410	3,100
CLL	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,100	3,100
CLL	Spec	Mnth16	Decrease	USD	4,070	3,700	3,355	3,050
CLL	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,050	3,050
CLL	Spec	Mnth17	Decrease	USD	4,070	3,700	3,355	3,050
CLL	Hedge/Member	Mnth17	Decrease	USD	3,700	3,700	3,050	3,050
CLL	Spec	Mnth18	Decrease	USD	3,960	3,600	3,245	2,950
CLL	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	2,950	2,950
CLL	Spec	Mnth19	Decrease	USD	3,960	3,600	3,245	2,950
CLL	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	2,950	2,950
CLL	Spec	Mnth20	Decrease	USD	3,905	3,550	3,190	2,900

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CLL	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	2,900	2,900
CLL	Spec	Mnth21	Decrease	USD	3,850	3,500	3,135	2,850
CLL	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	2,850	2,850
CLL	Spec	Mnth22	Decrease	USD	3,850	3,500	3,135	2,850
CLL	Hedge/Member	Mnth22	Decrease	USD	3,500	3,500	2,850	2,850
CLL	Spec	Mnth23	Decrease	USD	3,795	3,450	3,080	2,800
CLL	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	2,800	2,800
CLL	Spec	Mnth24	Decrease	USD	3,795	3,450	3,080	2,800
CLL	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	2,800	2,800
CLL	Spec	Mnth25	Decrease	USD	3,795	3,450	3,080	2,800
CLL	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	2,800	2,800
CLL	Spec	Mnth26	Decrease	USD	3,740	3,400	3,025	2,750
CLL	Hedge/Member	Mnth26	Decrease	USD	3,400	3,400	2,750	2,750
CLL	Spec	Mnth27	Decrease	USD	3,740	3,400	3,025	2,750
CLL	Hedge/Member	Mnth27	Decrease	USD	3,400	3,400	2,750	2,750
CLL	Spec	Mnth28	Decrease	USD	3,740	3,400	3,025	2,750
CLL	Hedge/Member	Mnth28	Decrease	USD	3,400	3,400	2,750	2,750
CLL	Spec	Mnth29	Decrease	USD	3,630	3,300	2,915	2,650
CLL	Hedge/Member	Mnth29	Decrease	USD	3,300	3,300	2,650	2,650
CLL	Spec	Mnth30	Decrease	USD	3,630	3,300	2,915	2,650
CLL	Hedge/Member	Mnth30	Decrease	USD	3,300	3,300	2,650	2,650
CLL	Spec	Mnth31	Decrease	USD	3,630	3,300	2,915	2,650
CLL	Hedge/Member	Mnth31	Decrease	USD	3,300	3,300	2,650	2,650
CLL	Spec	Mnth32	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth32	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth33	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth33	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth34	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth34	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth35	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth35	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth36	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth36	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth37	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth37	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth38	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth38	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth39	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth39	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth40	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CLL	Hedge/Member	Mnth40	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth41	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth41	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth42	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth42	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth43	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth43	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth44	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth44	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth45	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth45	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth46	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth46	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth47	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth47	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth48	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth48	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth49	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth49	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth50	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth50	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth51	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth51	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth52	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth52	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth53	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth53	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth54	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth54	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth55	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth55	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth56	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth56	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth57	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth57	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth58	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth58	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth59	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth59	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth60	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CLL	Hedge/Member	Mnth60	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth61	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth61	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth62	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth62	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth63	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth63	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth64	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth64	Decrease	USD	3,200	3,200	2,550	2,550
CLL	Spec	Mnth65+	Decrease	USD	3,520	3,200	2,805	2,550
CLL	Hedge/Member	Mnth65+	Decrease	USD	3,200	3,200	2,550	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CRUDE OIL TRADE AT MARKER SINGAPORE (CLS)</b>								
CLS	Spec	Mnth1	Decrease	USD	5,390	4,900	4,675	4,250
CLS	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,250	4,250
CLS	Spec	Mnth2	Decrease	USD	5,280	4,800	4,565	4,150
CLS	Hedge/Member	Mnth2	Decrease	USD	4,800	4,800	4,150	4,150
CLS	Spec	Mnth3	Decrease	USD	5,170	4,700	4,455	4,050
CLS	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,050	4,050
CLS	Spec	Mnth4	Decrease	USD	4,950	4,500	4,235	3,850
CLS	Hedge/Member	Mnth4	Decrease	USD	4,500	4,500	3,850	3,850
CLS	Spec	Mnth5	Decrease	USD	4,785	4,350	4,070	3,700
CLS	Hedge/Member	Mnth5	Decrease	USD	4,350	4,350	3,700	3,700
CLS	Spec	Mnth6	Decrease	USD	4,675	4,250	3,960	3,600
CLS	Hedge/Member	Mnth6	Decrease	USD	4,250	4,250	3,600	3,600
CLS	Spec	Mnth7	Decrease	USD	4,565	4,150	3,850	3,500
CLS	Hedge/Member	Mnth7	Decrease	USD	4,150	4,150	3,500	3,500
CLS	Spec	Mnth8	Decrease	USD	4,510	4,100	3,795	3,450
CLS	Hedge/Member	Mnth8	Decrease	USD	4,100	4,100	3,450	3,450
CLS	Spec	Mnth9	Decrease	USD	4,455	4,050	3,740	3,400
CLS	Hedge/Member	Mnth9	Decrease	USD	4,050	4,050	3,400	3,400
CLS	Spec	Mnth10	Decrease	USD	4,400	4,000	3,685	3,350
CLS	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,350	3,350
CLS	Spec	Mnth11	Decrease	USD	4,345	3,950	3,630	3,300
CLS	Hedge/Member	Mnth11	Decrease	USD	3,950	3,950	3,300	3,300
CLS	Spec	Mnth12	Decrease	USD	4,290	3,900	3,575	3,250
CLS	Hedge/Member	Mnth12	Decrease	USD	3,900	3,900	3,250	3,250
CLS	Spec	Mnth13	Decrease	USD	4,290	3,900	3,575	3,250
CLS	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,250	3,250
CLS	Spec	Mnth14	Decrease	USD	4,235	3,850	3,520	3,200
CLS	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,200	3,200
CLS	Spec	Mnth15	Decrease	USD	4,125	3,750	3,410	3,100
CLS	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,100	3,100
CLS	Spec	Mnth16	Decrease	USD	4,070	3,700	3,355	3,050
CLS	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,050	3,050
CLS	Spec	Mnth17	Decrease	USD	4,070	3,700	3,355	3,050
CLS	Hedge/Member	Mnth17	Decrease	USD	3,700	3,700	3,050	3,050
CLS	Spec	Mnth18	Decrease	USD	3,960	3,600	3,245	2,950
CLS	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	2,950	2,950
CLS	Spec	Mnth19	Decrease	USD	3,960	3,600	3,245	2,950
CLS	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	2,950	2,950
CLS	Spec	Mnth20	Decrease	USD	3,905	3,550	3,190	2,900



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CLS	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	2,900	2,900
CLS	Spec	Mnth21	Decrease	USD	3,850	3,500	3,135	2,850
CLS	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	2,850	2,850
CLS	Spec	Mnth22	Decrease	USD	3,850	3,500	3,135	2,850
CLS	Hedge/Member	Mnth22	Decrease	USD	3,500	3,500	2,850	2,850
CLS	Spec	Mnth23	Decrease	USD	3,795	3,450	3,080	2,800
CLS	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	2,800	2,800
CLS	Spec	Mnth24	Decrease	USD	3,795	3,450	3,080	2,800
CLS	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	2,800	2,800
CLS	Spec	Mnth25	Decrease	USD	3,795	3,450	3,080	2,800
CLS	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	2,800	2,800
CLS	Spec	Mnth26	Decrease	USD	3,740	3,400	3,025	2,750
CLS	Hedge/Member	Mnth26	Decrease	USD	3,400	3,400	2,750	2,750
CLS	Spec	Mnth27	Decrease	USD	3,740	3,400	3,025	2,750
CLS	Hedge/Member	Mnth27	Decrease	USD	3,400	3,400	2,750	2,750
CLS	Spec	Mnth28	Decrease	USD	3,740	3,400	3,025	2,750
CLS	Hedge/Member	Mnth28	Decrease	USD	3,400	3,400	2,750	2,750
CLS	Spec	Mnth29	Decrease	USD	3,630	3,300	2,915	2,650
CLS	Hedge/Member	Mnth29	Decrease	USD	3,300	3,300	2,650	2,650
CLS	Spec	Mnth30	Decrease	USD	3,630	3,300	2,915	2,650
CLS	Hedge/Member	Mnth30	Decrease	USD	3,300	3,300	2,650	2,650
CLS	Spec	Mnth31	Decrease	USD	3,630	3,300	2,915	2,650
CLS	Hedge/Member	Mnth31	Decrease	USD	3,300	3,300	2,650	2,650
CLS	Spec	Mnth32	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth32	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth33	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth33	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth34	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth34	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth35	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth35	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth36	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth36	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth37	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth37	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth38	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth38	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth39	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth39	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth40	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CLS	Hedge/Member	Mnth40	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth41	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth41	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth42	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth42	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth43	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth43	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth44	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth44	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth45	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth45	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth46	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth46	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth47	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth47	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth48	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth48	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth49	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth49	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth50	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth50	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth51	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth51	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth52	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth52	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth53	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth53	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth54	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth54	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth55	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth55	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth56	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth56	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth57	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth57	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth58	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth58	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth59	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth59	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth60	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CLS	Hedge/Member	Mnth60	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth61	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth61	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth62	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth62	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth63	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth63	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth64	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth64	Decrease	USD	3,200	3,200	2,550	2,550
CLS	Spec	Mnth65+	Decrease	USD	3,520	3,200	2,805	2,550
CLS	Hedge/Member	Mnth65+	Decrease	USD	3,200	3,200	2,550	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>CRUDE OIL TRADE AT SETTLEMENT (CLT)</b>								
CLT	Spec	Mnth1	Decrease	USD	5,390	4,900	4,675	4,250
CLT	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,250	4,250
CLT	Spec	Mnth2	Decrease	USD	5,280	4,800	4,565	4,150
CLT	Hedge/Member	Mnth2	Decrease	USD	4,800	4,800	4,150	4,150
CLT	Spec	Mnth3	Decrease	USD	5,170	4,700	4,455	4,050
CLT	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,050	4,050
CLT	Spec	Mnth4	Decrease	USD	4,950	4,500	4,235	3,850
CLT	Hedge/Member	Mnth4	Decrease	USD	4,500	4,500	3,850	3,850
CLT	Spec	Mnth5	Decrease	USD	4,785	4,350	4,070	3,700
CLT	Hedge/Member	Mnth5	Decrease	USD	4,350	4,350	3,700	3,700
CLT	Spec	Mnth6	Decrease	USD	4,675	4,250	3,960	3,600
CLT	Hedge/Member	Mnth6	Decrease	USD	4,250	4,250	3,600	3,600
CLT	Spec	Mnth7	Decrease	USD	4,565	4,150	3,850	3,500
CLT	Hedge/Member	Mnth7	Decrease	USD	4,150	4,150	3,500	3,500
CLT	Spec	Mnth8	Decrease	USD	4,510	4,100	3,795	3,450
CLT	Hedge/Member	Mnth8	Decrease	USD	4,100	4,100	3,450	3,450
CLT	Spec	Mnth9	Decrease	USD	4,455	4,050	3,740	3,400
CLT	Hedge/Member	Mnth9	Decrease	USD	4,050	4,050	3,400	3,400
CLT	Spec	Mnth10	Decrease	USD	4,400	4,000	3,685	3,350
CLT	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,350	3,350
CLT	Spec	Mnth11	Decrease	USD	4,345	3,950	3,630	3,300
CLT	Hedge/Member	Mnth11	Decrease	USD	3,950	3,950	3,300	3,300
CLT	Spec	Mnth12	Decrease	USD	4,290	3,900	3,575	3,250
CLT	Hedge/Member	Mnth12	Decrease	USD	3,900	3,900	3,250	3,250
CLT	Spec	Mnth13	Decrease	USD	4,290	3,900	3,575	3,250
CLT	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,250	3,250
CLT	Spec	Mnth14	Decrease	USD	4,235	3,850	3,520	3,200
CLT	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,200	3,200
CLT	Spec	Mnth15	Decrease	USD	4,125	3,750	3,410	3,100
CLT	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,100	3,100
CLT	Spec	Mnth16	Decrease	USD	4,070	3,700	3,355	3,050
CLT	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,050	3,050
CLT	Spec	Mnth17	Decrease	USD	4,070	3,700	3,355	3,050
CLT	Hedge/Member	Mnth17	Decrease	USD	3,700	3,700	3,050	3,050
CLT	Spec	Mnth18	Decrease	USD	3,960	3,600	3,245	2,950
CLT	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	2,950	2,950
CLT	Spec	Mnth19	Decrease	USD	3,960	3,600	3,245	2,950
CLT	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	2,950	2,950
CLT	Spec	Mnth20	Decrease	USD	3,905	3,550	3,190	2,900

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CLT	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	2,900	2,900
CLT	Spec	Mnth21	Decrease	USD	3,850	3,500	3,135	2,850
CLT	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	2,850	2,850
CLT	Spec	Mnth22	Decrease	USD	3,850	3,500	3,135	2,850
CLT	Hedge/Member	Mnth22	Decrease	USD	3,500	3,500	2,850	2,850
CLT	Spec	Mnth23	Decrease	USD	3,795	3,450	3,080	2,800
CLT	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	2,800	2,800
CLT	Spec	Mnth24	Decrease	USD	3,795	3,450	3,080	2,800
CLT	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	2,800	2,800
CLT	Spec	Mnth25	Decrease	USD	3,795	3,450	3,080	2,800
CLT	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	2,800	2,800
CLT	Spec	Mnth26	Decrease	USD	3,740	3,400	3,025	2,750
CLT	Hedge/Member	Mnth26	Decrease	USD	3,400	3,400	2,750	2,750
CLT	Spec	Mnth27	Decrease	USD	3,740	3,400	3,025	2,750
CLT	Hedge/Member	Mnth27	Decrease	USD	3,400	3,400	2,750	2,750
CLT	Spec	Mnth28	Decrease	USD	3,740	3,400	3,025	2,750
CLT	Hedge/Member	Mnth28	Decrease	USD	3,400	3,400	2,750	2,750
CLT	Spec	Mnth29	Decrease	USD	3,630	3,300	2,915	2,650
CLT	Hedge/Member	Mnth29	Decrease	USD	3,300	3,300	2,650	2,650
CLT	Spec	Mnth30	Decrease	USD	3,630	3,300	2,915	2,650
CLT	Hedge/Member	Mnth30	Decrease	USD	3,300	3,300	2,650	2,650
CLT	Spec	Mnth31	Decrease	USD	3,630	3,300	2,915	2,650
CLT	Hedge/Member	Mnth31	Decrease	USD	3,300	3,300	2,650	2,650
CLT	Spec	Mnth32	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth32	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth33	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth33	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth34	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth34	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth35	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth35	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth36	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth36	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth37	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth37	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth38	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth38	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth39	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth39	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth40	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CLT	Hedge/Member	Mnth40	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth41	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth41	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth42	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth42	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth43	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth43	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth44	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth44	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth45	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth45	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth46	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth46	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth47	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth47	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth48	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth48	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth49	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth49	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth50	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth50	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth51	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth51	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth52	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth52	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth53	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth53	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth54	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth54	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth55	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth55	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth56	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth56	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth57	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth57	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth58	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth58	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth59	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth59	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth60	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CLT	Hedge/Member	Mnth60	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth61	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth61	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth62	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth62	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth63	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth63	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth64	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth64	Decrease	USD	3,200	3,200	2,550	2,550
CLT	Spec	Mnth65+	Decrease	USD	3,520	3,200	2,805	2,550
CLT	Hedge/Member	Mnth65+	Decrease	USD	3,200	3,200	2,550	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>E-MINI CRUDE OIL FUTURES (QM)</b>								
QM	Spec	Mnth1	Decrease	USD	2,695	2,450	2,338	2,125
QM	Hedge/Member	Mnth1	Decrease	USD	2,450	2,450	2,125	2,125
QM	Spec	Mnth2	Decrease	USD	2,640	2,400	2,283	2,075
QM	Hedge/Member	Mnth2	Decrease	USD	2,400	2,400	2,075	2,075
QM	Spec	Mnth3	Decrease	USD	2,585	2,350	2,228	2,025
QM	Hedge/Member	Mnth3	Decrease	USD	2,350	2,350	2,025	2,025
QM	Spec	Mnth4	Decrease	USD	2,475	2,250	2,118	1,925
QM	Hedge/Member	Mnth4	Decrease	USD	2,250	2,250	1,925	1,925
QM	Spec	Mnth5	Decrease	USD	2,393	2,175	2,035	1,850
QM	Hedge/Member	Mnth5	Decrease	USD	2,175	2,175	1,850	1,850
QM	Spec	Mnth6	Decrease	USD	2,338	2,125	1,980	1,800
QM	Hedge/Member	Mnth6	Decrease	USD	2,125	2,125	1,800	1,800
QM	Spec	Mnth7	Decrease	USD	2,283	2,075	1,925	1,750
QM	Hedge/Member	Mnth7	Decrease	USD	2,075	2,075	1,750	1,750
QM	Spec	Mnth8	Decrease	USD	2,255	2,050	1,898	1,725
QM	Hedge/Member	Mnth8	Decrease	USD	2,050	2,050	1,725	1,725
QM	Spec	Mnth9	Decrease	USD	2,228	2,025	1,870	1,700
QM	Hedge/Member	Mnth9	Decrease	USD	2,025	2,025	1,700	1,700
QM	Spec	Mnth10	Decrease	USD	2,200	2,000	1,843	1,675
QM	Hedge/Member	Mnth10	Decrease	USD	2,000	2,000	1,675	1,675
QM	Spec	Mnth11	Decrease	USD	2,173	1,975	1,815	1,650
QM	Hedge/Member	Mnth11	Decrease	USD	1,975	1,975	1,650	1,650
QM	Spec	Mnth12	Decrease	USD	2,145	1,950	1,788	1,625
QM	Hedge/Member	Mnth12	Decrease	USD	1,950	1,950	1,625	1,625
QM	Spec	Mnth13	Decrease	USD	2,145	1,950	1,788	1,625
QM	Hedge/Member	Mnth13	Decrease	USD	1,950	1,950	1,625	1,625
QM	Spec	Mnth14	Decrease	USD	2,118	1,925	1,760	1,600
QM	Hedge/Member	Mnth14	Decrease	USD	1,925	1,925	1,600	1,600
QM	Spec	Mnth15	Decrease	USD	2,063	1,875	1,705	1,550
QM	Hedge/Member	Mnth15	Decrease	USD	1,875	1,875	1,550	1,550
QM	Spec	Mnth16	Decrease	USD	2,035	1,850	1,678	1,525
QM	Hedge/Member	Mnth16	Decrease	USD	1,850	1,850	1,525	1,525
QM	Spec	Mnth17	Decrease	USD	2,035	1,850	1,678	1,525
QM	Hedge/Member	Mnth17	Decrease	USD	1,850	1,850	1,525	1,525
QM	Spec	Mnth18	Decrease	USD	1,980	1,800	1,623	1,475
QM	Hedge/Member	Mnth18	Decrease	USD	1,800	1,800	1,475	1,475
QM	Spec	Mnth19	Decrease	USD	1,980	1,800	1,623	1,475
QM	Hedge/Member	Mnth19	Decrease	USD	1,800	1,800	1,475	1,475
QM	Spec	Mnth20	Decrease	USD	1,953	1,775	1,595	1,450



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
QM	Hedge/Member	Mnth20	Decrease	USD	1,775	1,775	1,450	1,450
QM	Spec	Mnth21	Decrease	USD	1,925	1,750	1,568	1,425
QM	Hedge/Member	Mnth21	Decrease	USD	1,750	1,750	1,425	1,425
QM	Spec	Mnth22	Decrease	USD	1,925	1,750	1,568	1,425
QM	Hedge/Member	Mnth22	Decrease	USD	1,750	1,750	1,425	1,425
QM	Spec	Mnth23	Decrease	USD	1,898	1,725	1,540	1,400
QM	Hedge/Member	Mnth23	Decrease	USD	1,725	1,725	1,400	1,400
QM	Spec	Mnth24	Decrease	USD	1,898	1,725	1,540	1,400
QM	Hedge/Member	Mnth24	Decrease	USD	1,725	1,725	1,400	1,400
QM	Spec	Mnth25	Decrease	USD	1,898	1,725	1,540	1,400
QM	Hedge/Member	Mnth25	Decrease	USD	1,725	1,725	1,400	1,400
QM	Spec	Mnth26	Decrease	USD	1,870	1,700	1,513	1,375
QM	Hedge/Member	Mnth26	Decrease	USD	1,700	1,700	1,375	1,375
QM	Spec	Mnth27	Decrease	USD	1,870	1,700	1,513	1,375
QM	Hedge/Member	Mnth27	Decrease	USD	1,700	1,700	1,375	1,375
QM	Spec	Mnth28	Decrease	USD	1,870	1,700	1,513	1,375
QM	Hedge/Member	Mnth28	Decrease	USD	1,700	1,700	1,375	1,375
QM	Spec	Mnth29	Decrease	USD	1,815	1,650	1,458	1,325
QM	Hedge/Member	Mnth29	Decrease	USD	1,650	1,650	1,325	1,325
QM	Spec	Mnth30	Decrease	USD	1,815	1,650	1,458	1,325
QM	Hedge/Member	Mnth30	Decrease	USD	1,650	1,650	1,325	1,325
QM	Spec	Mnth31	Decrease	USD	1,815	1,650	1,458	1,325
QM	Hedge/Member	Mnth31	Decrease	USD	1,650	1,650	1,325	1,325
QM	Spec	Mnth32	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth32	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth33	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth33	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth34	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth34	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth35	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth35	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth36	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth36	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth37	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth37	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth38	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth38	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth39	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth39	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth40	Decrease	USD	1,760	1,600	1,403	1,275

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
QM	Hedge/Member	Mnth40	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth41	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth41	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth42	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth42	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth43	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth43	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth44	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth44	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth45	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth45	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth46	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth46	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth47	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth47	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth48	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth48	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth49	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth49	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth50	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth50	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth51	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth51	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth52	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth52	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth53	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth53	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth54	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth54	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth55	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth55	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth56	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth56	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth57	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth57	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth58	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth58	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth59	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth59	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth60	Decrease	USD	1,760	1,600	1,403	1,275

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
QM	Hedge/Member	Mnth60	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth61	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth61	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth62	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth62	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth63	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth63	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth64	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth64	Decrease	USD	1,600	1,600	1,275	1,275
QM	Spec	Mnth65+	Decrease	USD	1,760	1,600	1,403	1,275
QM	Hedge/Member	Mnth65+	Decrease	USD	1,600	1,600	1,275	1,275

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>ICE BRENT (SINGAPORE MARKER) FUT (IBS)</b>								
IBS	Spec	Mnth1	Decrease	USD	5,280	4,800	4,785	4,350
IBS	Hedge/Member	Mnth1	Decrease	USD	4,800	4,800	4,350	4,350
IBS	Spec	Mnth2	Decrease	USD	5,170	4,700	4,675	4,250
IBS	Hedge/Member	Mnth2	Decrease	USD	4,700	4,700	4,250	4,250
IBS	Spec	Mnth3	Decrease	USD	5,170	4,700	4,675	4,250
IBS	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,250	4,250
IBS	Spec	Mnth4	Decrease	USD	5,060	4,600	4,565	4,150
IBS	Hedge/Member	Mnth4	Decrease	USD	4,600	4,600	4,150	4,150
IBS	Spec	Mnth5	Decrease	USD	4,950	4,500	4,455	4,050
IBS	Hedge/Member	Mnth5	Decrease	USD	4,500	4,500	4,050	4,050
IBS	Spec	Mnth6	Decrease	USD	4,840	4,400	4,345	3,950
IBS	Hedge/Member	Mnth6	Decrease	USD	4,400	4,400	3,950	3,950
IBS	Spec	Mnth7	Decrease	USD	4,730	4,300	4,235	3,850
IBS	Hedge/Member	Mnth7	Decrease	USD	4,300	4,300	3,850	3,850
IBS	Spec	Mnth8	Decrease	USD	4,620	4,200	4,125	3,750
IBS	Hedge/Member	Mnth8	Decrease	USD	4,200	4,200	3,750	3,750
IBS	Spec	Mnth9	Decrease	USD	4,510	4,100	4,015	3,650
IBS	Hedge/Member	Mnth9	Decrease	USD	4,100	4,100	3,650	3,650
IBS	Spec	Mnth10	Decrease	USD	4,400	4,000	3,905	3,550
IBS	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,550	3,550
IBS	Spec	Mnth11	Decrease	USD	4,290	3,900	3,795	3,450
IBS	Hedge/Member	Mnth11	Decrease	USD	3,900	3,900	3,450	3,450
IBS	Spec	Mnth12	Decrease	USD	4,180	3,800	3,685	3,350
IBS	Hedge/Member	Mnth12	Decrease	USD	3,800	3,800	3,350	3,350
IBS	Spec	Mnth13	Decrease	USD	4,070	3,700	3,575	3,250
IBS	Hedge/Member	Mnth13	Decrease	USD	3,700	3,700	3,250	3,250
IBS	Spec	Mnth14	Decrease	USD	4,015	3,650	3,520	3,200
IBS	Hedge/Member	Mnth14	Decrease	USD	3,650	3,650	3,200	3,200
IBS	Spec	Mnth15	Decrease	USD	4,015	3,650	3,520	3,200
IBS	Hedge/Member	Mnth15	Decrease	USD	3,650	3,650	3,200	3,200
IBS	Spec	Mnth16	Decrease	USD	4,015	3,650	3,520	3,200
IBS	Hedge/Member	Mnth16	Decrease	USD	3,650	3,650	3,200	3,200
IBS	Spec	Mnth17	Decrease	USD	3,960	3,600	3,465	3,150
IBS	Hedge/Member	Mnth17	Decrease	USD	3,600	3,600	3,150	3,150
IBS	Spec	Mnth18	Decrease	USD	3,960	3,600	3,465	3,150
IBS	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	3,150	3,150
IBS	Spec	Mnth19	Decrease	USD	3,960	3,600	3,465	3,150
IBS	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,150	3,150
IBS	Spec	Mnth20	Decrease	USD	3,960	3,600	3,465	3,150

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
IBS	Hedge/Member	Mnth20	Decrease	USD	3,600	3,600	3,150	3,150
IBS	Spec	Mnth21	Decrease	USD	3,960	3,600	3,465	3,150
IBS	Hedge/Member	Mnth21	Decrease	USD	3,600	3,600	3,150	3,150
IBS	Spec	Mnth22	Decrease	USD	3,905	3,550	3,410	3,100
IBS	Hedge/Member	Mnth22	Decrease	USD	3,550	3,550	3,100	3,100
IBS	Spec	Mnth23	Decrease	USD	3,905	3,550	3,410	3,100
IBS	Hedge/Member	Mnth23	Decrease	USD	3,550	3,550	3,100	3,100
IBS	Spec	Mnth24	Decrease	USD	3,905	3,550	3,410	3,100
IBS	Hedge/Member	Mnth24	Decrease	USD	3,550	3,550	3,100	3,100
IBS	Spec	Mnth25	Decrease	USD	3,905	3,550	3,410	3,100
IBS	Hedge/Member	Mnth25	Decrease	USD	3,550	3,550	3,100	3,100
IBS	Spec	Mnth26	Decrease	USD	3,905	3,550	3,410	3,100
IBS	Hedge/Member	Mnth26	Decrease	USD	3,550	3,550	3,100	3,100
IBS	Spec	Mnth27	Decrease	USD	3,905	3,550	3,410	3,100
IBS	Hedge/Member	Mnth27	Decrease	USD	3,550	3,550	3,100	3,100
IBS	Spec	Mnth28	Decrease	USD	3,850	3,500	3,355	3,050
IBS	Hedge/Member	Mnth28	Decrease	USD	3,500	3,500	3,050	3,050
IBS	Spec	Mnth29	Decrease	USD	3,850	3,500	3,355	3,050
IBS	Hedge/Member	Mnth29	Decrease	USD	3,500	3,500	3,050	3,050
IBS	Spec	Mnth30	Decrease	USD	3,850	3,500	3,355	3,050
IBS	Hedge/Member	Mnth30	Decrease	USD	3,500	3,500	3,050	3,050
IBS	Spec	Mnth31	Decrease	USD	3,850	3,500	3,355	3,050
IBS	Hedge/Member	Mnth31	Decrease	USD	3,500	3,500	3,050	3,050
IBS	Spec	Mnth32	Decrease	USD	3,850	3,500	3,355	3,050
IBS	Hedge/Member	Mnth32	Decrease	USD	3,500	3,500	3,050	3,050
IBS	Spec	Mnth33	Decrease	USD	3,850	3,500	3,355	3,050
IBS	Hedge/Member	Mnth33	Decrease	USD	3,500	3,500	3,050	3,050
IBS	Spec	Mnth34	Decrease	USD	3,850	3,500	3,355	3,050
IBS	Hedge/Member	Mnth34	Decrease	USD	3,500	3,500	3,050	3,050
IBS	Spec	Mnth35	Decrease	USD	3,795	3,450	3,300	3,000
IBS	Hedge/Member	Mnth35	Decrease	USD	3,450	3,450	3,000	3,000
IBS	Spec	Mnth36	Decrease	USD	3,795	3,450	3,300	3,000
IBS	Hedge/Member	Mnth36	Decrease	USD	3,450	3,450	3,000	3,000
IBS	Spec	Mnth37	Decrease	USD	3,795	3,450	3,300	3,000
IBS	Hedge/Member	Mnth37	Decrease	USD	3,450	3,450	3,000	3,000
IBS	Spec	Mnth38	Decrease	USD	3,795	3,450	3,300	3,000
IBS	Hedge/Member	Mnth38	Decrease	USD	3,450	3,450	3,000	3,000
IBS	Spec	Mnth39	Decrease	USD	3,795	3,450	3,300	3,000
IBS	Hedge/Member	Mnth39	Decrease	USD	3,450	3,450	3,000	3,000
IBS	Spec	Mnth40	Decrease	USD	3,795	3,450	3,300	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
IBS	Hedge/Member	Mnth40	Decrease	USD	3,450	3,450	3,000	3,000
IBS	Spec	Mnth41	Decrease	USD	3,795	3,450	3,300	3,000
IBS	Hedge/Member	Mnth41	Decrease	USD	3,450	3,450	3,000	3,000
IBS	Spec	Mnth42	Decrease	USD	3,795	3,450	3,300	3,000
IBS	Hedge/Member	Mnth42	Decrease	USD	3,450	3,450	3,000	3,000
IBS	Spec	Mnth43	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth43	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth44	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth44	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth45	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth45	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth46	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth46	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth47	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth47	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth48	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth48	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth49	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth49	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth50	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth50	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth51	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth51	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth52	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth52	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth53	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth53	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth54	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth54	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth55	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth55	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth56	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth56	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth57	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth57	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth58	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth58	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth59	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth59	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth60	Decrease	USD	3,740	3,400	3,245	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
IBS	Hedge/Member	Mnth60	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth61	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth61	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth62	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth62	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth63	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth63	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth64	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth64	Decrease	USD	3,400	3,400	2,950	2,950
IBS	Spec	Mnth65+	Decrease	USD	3,740	3,400	3,245	2,950
IBS	Hedge/Member	Mnth65+	Decrease	USD	3,400	3,400	2,950	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>MICRO BRENT CRUDE OIL FUTURES (MBZ)</b>								
MBZ	Spec	Mnth1	Decrease	USD	5	5	5	4
MBZ	Hedge/Member	Mnth1	Decrease	USD	5	5	4	4
MBZ	Spec	Mnth2	Decrease	USD	5	5	5	4
MBZ	Hedge/Member	Mnth2	Decrease	USD	5	5	4	4
MBZ	Spec	Mnth3	Decrease	USD	5	5	5	4
MBZ	Hedge/Member	Mnth3	Decrease	USD	5	5	4	4
MBZ	Spec	Mnth4	Decrease	USD	5	5	5	4
MBZ	Hedge/Member	Mnth4	Decrease	USD	5	5	4	4
MBZ	Spec	Mnth5	Decrease	USD	5	5	4	4
MBZ	Hedge/Member	Mnth5	Decrease	USD	5	5	4	4
MBZ	Spec	Mnth6	Decrease	USD	5	4	4	4
MBZ	Hedge/Member	Mnth6	Decrease	USD	4	4	4	4
MBZ	Spec	Mnth7	Decrease	USD	5	4	4	4
MBZ	Hedge/Member	Mnth7	Decrease	USD	4	4	4	4
MBZ	Spec	Mnth8	Decrease	USD	5	4	4	4
MBZ	Hedge/Member	Mnth8	Decrease	USD	4	4	4	4
MBZ	Spec	Mnth9	Decrease	USD	5	4	4	4
MBZ	Hedge/Member	Mnth9	Decrease	USD	4	4	4	4
MBZ	Spec	Mnth10	Decrease	USD	4	4	4	4
MBZ	Hedge/Member	Mnth10	Decrease	USD	4	4	4	4
MBZ	Spec	Mnth11	Decrease	USD	4	4	4	3
MBZ	Hedge/Member	Mnth11	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth12	Decrease	USD	4	4	4	3
MBZ	Hedge/Member	Mnth12	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth13	Decrease	USD	4	4	4	3
MBZ	Hedge/Member	Mnth13	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth14	Decrease	USD	4	4	4	3
MBZ	Hedge/Member	Mnth14	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth15	Decrease	USD	4	4	4	3
MBZ	Hedge/Member	Mnth15	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth16	Decrease	USD	4	4	4	3
MBZ	Hedge/Member	Mnth16	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth17	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth17	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth18	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth18	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth19	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth19	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth20	Decrease	USD	4	4	3	3



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
MBZ	Hedge/Member	Mnth20	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth21	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth21	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth22	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth22	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth23	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth23	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth24	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth24	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth25	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth25	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth26	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth26	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth27	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth27	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth28	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth28	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth29	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth29	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth30	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth30	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth31	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth31	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth32	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth32	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth33	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth33	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth34	Decrease	USD	4	4	3	3
MBZ	Hedge/Member	Mnth34	Decrease	USD	4	4	3	3
MBZ	Spec	Mnth35	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth35	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth36	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth36	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth37	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth37	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth38	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth38	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth39	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth39	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth40	Decrease	USD	4	3	3	3

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
MBZ	Hedge/Member	Mnth40	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth41	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth41	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth42	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth42	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth43	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth43	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth44	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth44	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth45	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth45	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth46	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth46	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth47	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth47	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth48	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth48	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth49	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth49	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth50	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth50	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth51	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth51	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth52	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth52	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth53	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth53	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth54	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth54	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth55	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth55	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth56	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth56	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth57	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth57	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth58	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth58	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth59	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth59	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth60	Decrease	USD	4	3	3	3

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
MBZ	Hedge/Member	Mnth60	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth61	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth61	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth62	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth62	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth63	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth63	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth64	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth64	Decrease	USD	3	3	3	3
MBZ	Spec	Mnth65+	Decrease	USD	4	3	3	3
MBZ	Hedge/Member	Mnth65+	Decrease	USD	3	3	3	3

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>MICRO CRUDE OIL FUTURES (MCL)</b>								
MCL	Spec	Mnth1	Decrease	USD	5	5	5	4
MCL	Hedge/Member	Mnth1	Decrease	USD	5	5	4	4
MCL	Spec	Mnth2	Decrease	USD	5	5	5	4
MCL	Hedge/Member	Mnth2	Decrease	USD	5	5	4	4
MCL	Spec	Mnth3	Decrease	USD	5	5	4	4
MCL	Hedge/Member	Mnth3	Decrease	USD	5	5	4	4
MCL	Spec	Mnth4	Decrease	USD	5	5	4	4
MCL	Hedge/Member	Mnth4	Decrease	USD	5	5	4	4
MCL	Spec	Mnth5	Decrease	USD	5	4	4	4
MCL	Hedge/Member	Mnth5	Decrease	USD	4	4	4	4
MCL	Spec	Mnth6	Decrease	USD	5	4	4	4
MCL	Hedge/Member	Mnth6	Decrease	USD	4	4	4	4
MCL	Spec	Mnth7	Decrease	USD	5	4	4	4
MCL	Hedge/Member	Mnth7	Decrease	USD	4	4	4	4
MCL	Spec	Mnth8	Decrease	USD	5	4	4	3
MCL	Hedge/Member	Mnth8	Decrease	USD	4	4	3	3
MCL	Spec	Mnth9	Decrease	USD	4	4	4	3
MCL	Hedge/Member	Mnth9	Decrease	USD	4	4	3	3
MCL	Spec	Mnth10	Decrease	USD	4	4	4	3
MCL	Hedge/Member	Mnth10	Decrease	USD	4	4	3	3
MCL	Spec	Mnth11	Decrease	USD	4	4	4	3
MCL	Hedge/Member	Mnth11	Decrease	USD	4	4	3	3
MCL	Spec	Mnth12	Decrease	USD	4	4	4	3
MCL	Hedge/Member	Mnth12	Decrease	USD	4	4	3	3
MCL	Spec	Mnth13	Decrease	USD	4	4	4	3
MCL	Hedge/Member	Mnth13	Decrease	USD	4	4	3	3
MCL	Spec	Mnth14	Decrease	USD	4	4	4	3
MCL	Hedge/Member	Mnth14	Decrease	USD	4	4	3	3
MCL	Spec	Mnth15	Decrease	USD	4	4	3	3
MCL	Hedge/Member	Mnth15	Decrease	USD	4	4	3	3
MCL	Spec	Mnth16	Decrease	USD	4	4	3	3
MCL	Hedge/Member	Mnth16	Decrease	USD	4	4	3	3
MCL	Spec	Mnth17	Decrease	USD	4	4	3	3
MCL	Hedge/Member	Mnth17	Decrease	USD	4	4	3	3
MCL	Spec	Mnth18	Decrease	USD	4	4	3	3
MCL	Hedge/Member	Mnth18	Decrease	USD	4	4	3	3
MCL	Spec	Mnth19	Decrease	USD	4	4	3	3
MCL	Hedge/Member	Mnth19	Decrease	USD	4	4	3	3
MCL	Spec	Mnth20	Decrease	USD	4	4	3	3

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
MCL	Hedge/Member	Mnth20	Decrease	USD	4	4	3	3
MCL	Spec	Mnth21	Decrease	USD	4	4	3	3
MCL	Hedge/Member	Mnth21	Decrease	USD	4	4	3	3
MCL	Spec	Mnth22	Decrease	USD	4	4	3	3
MCL	Hedge/Member	Mnth22	Decrease	USD	4	4	3	3
MCL	Spec	Mnth23	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth23	Decrease	USD	3	3	3	3
MCL	Spec	Mnth24	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth24	Decrease	USD	3	3	3	3
MCL	Spec	Mnth25	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth25	Decrease	USD	3	3	3	3
MCL	Spec	Mnth26	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth26	Decrease	USD	3	3	3	3
MCL	Spec	Mnth27	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth27	Decrease	USD	3	3	3	3
MCL	Spec	Mnth28	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth28	Decrease	USD	3	3	3	3
MCL	Spec	Mnth29	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth29	Decrease	USD	3	3	3	3
MCL	Spec	Mnth30	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth30	Decrease	USD	3	3	3	3
MCL	Spec	Mnth31	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth31	Decrease	USD	3	3	3	3
MCL	Spec	Mnth32	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth32	Decrease	USD	3	3	3	3
MCL	Spec	Mnth33	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth33	Decrease	USD	3	3	3	3
MCL	Spec	Mnth34	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth34	Decrease	USD	3	3	3	3
MCL	Spec	Mnth35	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth35	Decrease	USD	3	3	3	3
MCL	Spec	Mnth36	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth36	Decrease	USD	3	3	3	3
MCL	Spec	Mnth37	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth37	Decrease	USD	3	3	3	3
MCL	Spec	Mnth38	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth38	Decrease	USD	3	3	3	3
MCL	Spec	Mnth39	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth39	Decrease	USD	3	3	3	3
MCL	Spec	Mnth40	Decrease	USD	4	3	3	3

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
MCL	Hedge/Member	Mnth40	Decrease	USD	3	3	3	3
MCL	Spec	Mnth41	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth41	Decrease	USD	3	3	3	3
MCL	Spec	Mnth42	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth42	Decrease	USD	3	3	3	3
MCL	Spec	Mnth43	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth43	Decrease	USD	3	3	3	3
MCL	Spec	Mnth44	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth44	Decrease	USD	3	3	3	3
MCL	Spec	Mnth45	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth45	Decrease	USD	3	3	3	3
MCL	Spec	Mnth46	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth46	Decrease	USD	3	3	3	3
MCL	Spec	Mnth47	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth47	Decrease	USD	3	3	3	3
MCL	Spec	Mnth48	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth48	Decrease	USD	3	3	3	3
MCL	Spec	Mnth49	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth49	Decrease	USD	3	3	3	3
MCL	Spec	Mnth50	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth50	Decrease	USD	3	3	3	3
MCL	Spec	Mnth51	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth51	Decrease	USD	3	3	3	3
MCL	Spec	Mnth52	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth52	Decrease	USD	3	3	3	3
MCL	Spec	Mnth53	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth53	Decrease	USD	3	3	3	3
MCL	Spec	Mnth54	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth54	Decrease	USD	3	3	3	3
MCL	Spec	Mnth55	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth55	Decrease	USD	3	3	3	3
MCL	Spec	Mnth56	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth56	Decrease	USD	3	3	3	3
MCL	Spec	Mnth57	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth57	Decrease	USD	3	3	3	3
MCL	Spec	Mnth58	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth58	Decrease	USD	3	3	3	3
MCL	Spec	Mnth59	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth59	Decrease	USD	3	3	3	3
MCL	Spec	Mnth60	Decrease	USD	4	3	3	3

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
MCL	Hedge/Member	Mnth60	Decrease	USD	3	3	3	3
MCL	Spec	Mnth61	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth61	Decrease	USD	3	3	3	3
MCL	Spec	Mnth62	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth62	Decrease	USD	3	3	3	3
MCL	Spec	Mnth63	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth63	Decrease	USD	3	3	3	3
MCL	Spec	Mnth64	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth64	Decrease	USD	3	3	3	3
MCL	Spec	Mnth65+	Decrease	USD	4	3	3	3
MCL	Hedge/Member	Mnth65+	Decrease	USD	3	3	3	3

## 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 BRENT FINANCIAL FUTURES (MBC)</b>								
MBC	Spec	Mnth1	Decrease	USD	528	480	479	435
MBC	Hedge/Member	Mnth1	Decrease	USD	480	480	435	435
MBC	Spec	Mnth2	Decrease	USD	517	470	468	425
MBC	Hedge/Member	Mnth2	Decrease	USD	470	470	425	425
MBC	Spec	Mnth3	Decrease	USD	517	470	468	425
MBC	Hedge/Member	Mnth3	Decrease	USD	470	470	425	425
MBC	Spec	Mnth4	Decrease	USD	506	460	457	415
MBC	Hedge/Member	Mnth4	Decrease	USD	460	460	415	415
MBC	Spec	Mnth5	Decrease	USD	495	450	446	405
MBC	Hedge/Member	Mnth5	Decrease	USD	450	450	405	405
MBC	Spec	Mnth6	Decrease	USD	484	440	435	395
MBC	Hedge/Member	Mnth6	Decrease	USD	440	440	395	395
MBC	Spec	Mnth7	Decrease	USD	473	430	424	385
MBC	Hedge/Member	Mnth7	Decrease	USD	430	430	385	385
MBC	Spec	Mnth8	Decrease	USD	462	420	413	375
MBC	Hedge/Member	Mnth8	Decrease	USD	420	420	375	375
MBC	Spec	Mnth9	Decrease	USD	451	410	402	365
MBC	Hedge/Member	Mnth9	Decrease	USD	410	410	365	365
MBC	Spec	Mnth10	Decrease	USD	440	400	391	355
MBC	Hedge/Member	Mnth10	Decrease	USD	400	400	355	355
MBC	Spec	Mnth11	Decrease	USD	429	390	380	345
MBC	Hedge/Member	Mnth11	Decrease	USD	390	390	345	345
MBC	Spec	Mnth12	Decrease	USD	418	380	369	335
MBC	Hedge/Member	Mnth12	Decrease	USD	380	380	335	335
MBC	Spec	Mnth13	Decrease	USD	407	370	358	325
MBC	Hedge/Member	Mnth13	Decrease	USD	370	370	325	325
MBC	Spec	Mnth14	Decrease	USD	402	365	352	320
MBC	Hedge/Member	Mnth14	Decrease	USD	365	365	320	320
MBC	Spec	Mnth15	Decrease	USD	402	365	352	320
MBC	Hedge/Member	Mnth15	Decrease	USD	365	365	320	320
MBC	Spec	Mnth16	Decrease	USD	402	365	352	320
MBC	Hedge/Member	Mnth16	Decrease	USD	365	365	320	320
MBC	Spec	Mnth17	Decrease	USD	396	360	347	315
MBC	Hedge/Member	Mnth17	Decrease	USD	360	360	315	315
MBC	Spec	Mnth18	Decrease	USD	396	360	347	315
MBC	Hedge/Member	Mnth18	Decrease	USD	360	360	315	315
MBC	Spec	Mnth19	Decrease	USD	396	360	347	315
MBC	Hedge/Member	Mnth19	Decrease	USD	360	360	315	315
MBC	Spec	Mnth20	Decrease	USD	396	360	347	315



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
MBC	Hedge/Member	Mnth20	Decrease	USD	360	360	315	315
MBC	Spec	Mnth21	Decrease	USD	396	360	347	315
MBC	Hedge/Member	Mnth21	Decrease	USD	360	360	315	315
MBC	Spec	Mnth22	Decrease	USD	391	355	341	310
MBC	Hedge/Member	Mnth22	Decrease	USD	355	355	310	310
MBC	Spec	Mnth23	Decrease	USD	391	355	341	310
MBC	Hedge/Member	Mnth23	Decrease	USD	355	355	310	310
MBC	Spec	Mnth24	Decrease	USD	391	355	341	310
MBC	Hedge/Member	Mnth24	Decrease	USD	355	355	310	310
MBC	Spec	Mnth25	Decrease	USD	391	355	341	310
MBC	Hedge/Member	Mnth25	Decrease	USD	355	355	310	310
MBC	Spec	Mnth26	Decrease	USD	391	355	341	310
MBC	Hedge/Member	Mnth26	Decrease	USD	355	355	310	310
MBC	Spec	Mnth27	Decrease	USD	391	355	341	310
MBC	Hedge/Member	Mnth27	Decrease	USD	355	355	310	310
MBC	Spec	Mnth28	Decrease	USD	385	350	336	305
MBC	Hedge/Member	Mnth28	Decrease	USD	350	350	305	305
MBC	Spec	Mnth29	Decrease	USD	385	350	336	305
MBC	Hedge/Member	Mnth29	Decrease	USD	350	350	305	305
MBC	Spec	Mnth30	Decrease	USD	385	350	336	305
MBC	Hedge/Member	Mnth30	Decrease	USD	350	350	305	305
MBC	Spec	Mnth31	Decrease	USD	385	350	336	305
MBC	Hedge/Member	Mnth31	Decrease	USD	350	350	305	305
MBC	Spec	Mnth32	Decrease	USD	385	350	336	305
MBC	Hedge/Member	Mnth32	Decrease	USD	350	350	305	305
MBC	Spec	Mnth33	Decrease	USD	385	350	336	305
MBC	Hedge/Member	Mnth33	Decrease	USD	350	350	305	305
MBC	Spec	Mnth34	Decrease	USD	385	350	336	305
MBC	Hedge/Member	Mnth34	Decrease	USD	350	350	305	305
MBC	Spec	Mnth35	Decrease	USD	380	345	330	300
MBC	Hedge/Member	Mnth35	Decrease	USD	345	345	300	300
MBC	Spec	Mnth36	Decrease	USD	380	345	330	300
MBC	Hedge/Member	Mnth36	Decrease	USD	345	345	300	300
MBC	Spec	Mnth37	Decrease	USD	380	345	330	300
MBC	Hedge/Member	Mnth37	Decrease	USD	345	345	300	300
MBC	Spec	Mnth38	Decrease	USD	380	345	330	300
MBC	Hedge/Member	Mnth38	Decrease	USD	345	345	300	300
MBC	Spec	Mnth39	Decrease	USD	380	345	330	300
MBC	Hedge/Member	Mnth39	Decrease	USD	345	345	300	300
MBC	Spec	Mnth40	Decrease	USD	380	345	330	300

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
MBC	Hedge/Member	Mnth40	Decrease	USD	345	345	300	300
MBC	Spec	Mnth41	Decrease	USD	380	345	330	300
MBC	Hedge/Member	Mnth41	Decrease	USD	345	345	300	300
MBC	Spec	Mnth42	Decrease	USD	380	345	330	300
MBC	Hedge/Member	Mnth42	Decrease	USD	345	345	300	300
MBC	Spec	Mnth43	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth43	Decrease	USD	340	340	295	295
MBC	Spec	Mnth44	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth44	Decrease	USD	340	340	295	295
MBC	Spec	Mnth45	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth45	Decrease	USD	340	340	295	295
MBC	Spec	Mnth46	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth46	Decrease	USD	340	340	295	295
MBC	Spec	Mnth47	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth47	Decrease	USD	340	340	295	295
MBC	Spec	Mnth48	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth48	Decrease	USD	340	340	295	295
MBC	Spec	Mnth49	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth49	Decrease	USD	340	340	295	295
MBC	Spec	Mnth50	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth50	Decrease	USD	340	340	295	295
MBC	Spec	Mnth51	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth51	Decrease	USD	340	340	295	295
MBC	Spec	Mnth52	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth52	Decrease	USD	340	340	295	295
MBC	Spec	Mnth53	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth53	Decrease	USD	340	340	295	295
MBC	Spec	Mnth54	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth54	Decrease	USD	340	340	295	295
MBC	Spec	Mnth55	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth55	Decrease	USD	340	340	295	295
MBC	Spec	Mnth56	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth56	Decrease	USD	340	340	295	295
MBC	Spec	Mnth57	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth57	Decrease	USD	340	340	295	295
MBC	Spec	Mnth58	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth58	Decrease	USD	340	340	295	295
MBC	Spec	Mnth59	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth59	Decrease	USD	340	340	295	295
MBC	Spec	Mnth60	Decrease	USD	374	340	325	295

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
MBC	Hedge/Member	Mnth60	Decrease	USD	340	340	295	295
MBC	Spec	Mnth61	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth61	Decrease	USD	340	340	295	295
MBC	Spec	Mnth62	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth62	Decrease	USD	340	340	295	295
MBC	Spec	Mnth63	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth63	Decrease	USD	340	340	295	295
MBC	Spec	Mnth64	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth64	Decrease	USD	340	340	295	295
MBC	Spec	Mnth65+	Decrease	USD	374	340	325	295
MBC	Hedge/Member	Mnth65+	Decrease	USD	340	340	295	295

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>SYNCRUDE OIL LAST DAY FINANCI (\$26)</b>								
S26	Spec	Mnth1	Decrease	USD	5,390	4,900	4,675	4,250
S26	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,250	4,250
S26	Spec	Mnth2	Decrease	USD	5,280	4,800	4,565	4,150
S26	Hedge/Member	Mnth2	Decrease	USD	4,800	4,800	4,150	4,150
S26	Spec	Mnth3	Decrease	USD	5,170	4,700	4,455	4,050
S26	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,050	4,050
S26	Spec	Mnth4	Decrease	USD	4,950	4,500	4,235	3,850
S26	Hedge/Member	Mnth4	Decrease	USD	4,500	4,500	3,850	3,850
S26	Spec	Mnth5	Decrease	USD	4,785	4,350	4,070	3,700
S26	Hedge/Member	Mnth5	Decrease	USD	4,350	4,350	3,700	3,700
S26	Spec	Mnth6	Decrease	USD	4,675	4,250	3,960	3,600
S26	Hedge/Member	Mnth6	Decrease	USD	4,250	4,250	3,600	3,600
S26	Spec	Mnth7	Decrease	USD	4,565	4,150	3,850	3,500
S26	Hedge/Member	Mnth7	Decrease	USD	4,150	4,150	3,500	3,500
S26	Spec	Mnth8	Decrease	USD	4,510	4,100	3,795	3,450
S26	Hedge/Member	Mnth8	Decrease	USD	4,100	4,100	3,450	3,450
S26	Spec	Mnth9	Decrease	USD	4,455	4,050	3,740	3,400
S26	Hedge/Member	Mnth9	Decrease	USD	4,050	4,050	3,400	3,400
S26	Spec	Mnth10	Decrease	USD	4,400	4,000	3,685	3,350
S26	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,350	3,350
S26	Spec	Mnth11	Decrease	USD	4,345	3,950	3,630	3,300
S26	Hedge/Member	Mnth11	Decrease	USD	3,950	3,950	3,300	3,300
S26	Spec	Mnth12	Decrease	USD	4,290	3,900	3,575	3,250
S26	Hedge/Member	Mnth12	Decrease	USD	3,900	3,900	3,250	3,250
S26	Spec	Mnth13	Decrease	USD	4,290	3,900	3,575	3,250
S26	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,250	3,250
S26	Spec	Mnth14	Decrease	USD	4,235	3,850	3,520	3,200
S26	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,200	3,200
S26	Spec	Mnth15	Decrease	USD	4,125	3,750	3,410	3,100
S26	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,100	3,100
S26	Spec	Mnth16	Decrease	USD	4,070	3,700	3,355	3,050
S26	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,050	3,050
S26	Spec	Mnth17	Decrease	USD	4,070	3,700	3,355	3,050
S26	Hedge/Member	Mnth17	Decrease	USD	3,700	3,700	3,050	3,050
S26	Spec	Mnth18	Decrease	USD	3,960	3,600	3,245	2,950
S26	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	2,950	2,950
S26	Spec	Mnth19	Decrease	USD	3,960	3,600	3,245	2,950
S26	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	2,950	2,950
S26	Spec	Mnth20	Decrease	USD	3,905	3,550	3,190	2,900

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
S26	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	2,900	2,900
S26	Spec	Mnth21	Decrease	USD	3,850	3,500	3,135	2,850
S26	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	2,850	2,850
S26	Spec	Mnth22	Decrease	USD	3,850	3,500	3,135	2,850
S26	Hedge/Member	Mnth22	Decrease	USD	3,500	3,500	2,850	2,850
S26	Spec	Mnth23	Decrease	USD	3,795	3,450	3,080	2,800
S26	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	2,800	2,800
S26	Spec	Mnth24	Decrease	USD	3,795	3,450	3,080	2,800
S26	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	2,800	2,800
S26	Spec	Mnth25	Decrease	USD	3,795	3,450	3,080	2,800
S26	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	2,800	2,800
S26	Spec	Mnth26	Decrease	USD	3,740	3,400	3,025	2,750
S26	Hedge/Member	Mnth26	Decrease	USD	3,400	3,400	2,750	2,750
S26	Spec	Mnth27	Decrease	USD	3,740	3,400	3,025	2,750
S26	Hedge/Member	Mnth27	Decrease	USD	3,400	3,400	2,750	2,750
S26	Spec	Mnth28	Decrease	USD	3,740	3,400	3,025	2,750
S26	Hedge/Member	Mnth28	Decrease	USD	3,400	3,400	2,750	2,750
S26	Spec	Mnth29	Decrease	USD	3,630	3,300	2,915	2,650
S26	Hedge/Member	Mnth29	Decrease	USD	3,300	3,300	2,650	2,650
S26	Spec	Mnth30	Decrease	USD	3,630	3,300	2,915	2,650
S26	Hedge/Member	Mnth30	Decrease	USD	3,300	3,300	2,650	2,650
S26	Spec	Mnth31	Decrease	USD	3,630	3,300	2,915	2,650
S26	Hedge/Member	Mnth31	Decrease	USD	3,300	3,300	2,650	2,650
S26	Spec	Mnth32	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth32	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth33	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth33	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth34	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth34	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth35	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth35	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth36	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth36	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth37	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth37	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth38	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth38	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth39	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth39	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth40	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
S26	Hedge/Member	Mnth40	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth41	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth41	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth42	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth42	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth43	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth43	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth44	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth44	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth45	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth45	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth46	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth46	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth47	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth47	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth48	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth48	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth49	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth49	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth50	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth50	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth51	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth51	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth52	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth52	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth53	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth53	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth54	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth54	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth55	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth55	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth56	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth56	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth57	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth57	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth58	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth58	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth59	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth59	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth60	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
S26	Hedge/Member	Mnth60	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth61	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth61	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth62	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth62	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth63	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth63	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth64	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth64	Decrease	USD	3,200	3,200	2,550	2,550
S26	Spec	Mnth65+	Decrease	USD	3,520	3,200	2,805	2,550
S26	Hedge/Member	Mnth65+	Decrease	USD	3,200	3,200	2,550	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>SYNTHETIC BRENT FINANCIAL FUTURES (SBB)</b>								
SBB	Spec	Mnth1	Decrease	USD	5,280	4,800	4,785	4,350
SBB	Hedge/Member	Mnth1	Decrease	USD	4,800	4,800	4,350	4,350
SBB	Spec	Mnth2	Decrease	USD	5,170	4,700	4,675	4,250
SBB	Hedge/Member	Mnth2	Decrease	USD	4,700	4,700	4,250	4,250
SBB	Spec	Mnth3	Decrease	USD	5,170	4,700	4,675	4,250
SBB	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,250	4,250
SBB	Spec	Mnth4	Decrease	USD	5,060	4,600	4,565	4,150
SBB	Hedge/Member	Mnth4	Decrease	USD	4,600	4,600	4,150	4,150
SBB	Spec	Mnth5	Decrease	USD	4,950	4,500	4,455	4,050
SBB	Hedge/Member	Mnth5	Decrease	USD	4,500	4,500	4,050	4,050
SBB	Spec	Mnth6	Decrease	USD	4,840	4,400	4,345	3,950
SBB	Hedge/Member	Mnth6	Decrease	USD	4,400	4,400	3,950	3,950
SBB	Spec	Mnth7	Decrease	USD	4,730	4,300	4,235	3,850
SBB	Hedge/Member	Mnth7	Decrease	USD	4,300	4,300	3,850	3,850
SBB	Spec	Mnth8	Decrease	USD	4,620	4,200	4,125	3,750
SBB	Hedge/Member	Mnth8	Decrease	USD	4,200	4,200	3,750	3,750
SBB	Spec	Mnth9	Decrease	USD	4,510	4,100	4,015	3,650
SBB	Hedge/Member	Mnth9	Decrease	USD	4,100	4,100	3,650	3,650
SBB	Spec	Mnth10	Decrease	USD	4,400	4,000	3,905	3,550
SBB	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,550	3,550
SBB	Spec	Mnth11	Decrease	USD	4,290	3,900	3,795	3,450
SBB	Hedge/Member	Mnth11	Decrease	USD	3,900	3,900	3,450	3,450
SBB	Spec	Mnth12	Decrease	USD	4,180	3,800	3,685	3,350
SBB	Hedge/Member	Mnth12	Decrease	USD	3,800	3,800	3,350	3,350
SBB	Spec	Mnth13	Decrease	USD	4,070	3,700	3,575	3,250
SBB	Hedge/Member	Mnth13	Decrease	USD	3,700	3,700	3,250	3,250
SBB	Spec	Mnth14	Decrease	USD	4,015	3,650	3,520	3,200
SBB	Hedge/Member	Mnth14	Decrease	USD	3,650	3,650	3,200	3,200
SBB	Spec	Mnth15	Decrease	USD	4,015	3,650	3,520	3,200
SBB	Hedge/Member	Mnth15	Decrease	USD	3,650	3,650	3,200	3,200
SBB	Spec	Mnth16	Decrease	USD	4,015	3,650	3,520	3,200
SBB	Hedge/Member	Mnth16	Decrease	USD	3,650	3,650	3,200	3,200
SBB	Spec	Mnth17	Decrease	USD	3,960	3,600	3,465	3,150
SBB	Hedge/Member	Mnth17	Decrease	USD	3,600	3,600	3,150	3,150
SBB	Spec	Mnth18	Decrease	USD	3,960	3,600	3,465	3,150
SBB	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	3,150	3,150
SBB	Spec	Mnth19	Decrease	USD	3,960	3,600	3,465	3,150
SBB	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	3,150	3,150
SBB	Spec	Mnth20	Decrease	USD	3,960	3,600	3,465	3,150



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
SBB	Hedge/Member	Mnth20	Decrease	USD	3,600	3,600	3,150	3,150
SBB	Spec	Mnth21	Decrease	USD	3,960	3,600	3,465	3,150
SBB	Hedge/Member	Mnth21	Decrease	USD	3,600	3,600	3,150	3,150
SBB	Spec	Mnth22	Decrease	USD	3,905	3,550	3,410	3,100
SBB	Hedge/Member	Mnth22	Decrease	USD	3,550	3,550	3,100	3,100
SBB	Spec	Mnth23	Decrease	USD	3,905	3,550	3,410	3,100
SBB	Hedge/Member	Mnth23	Decrease	USD	3,550	3,550	3,100	3,100
SBB	Spec	Mnth24	Decrease	USD	3,905	3,550	3,410	3,100
SBB	Hedge/Member	Mnth24	Decrease	USD	3,550	3,550	3,100	3,100
SBB	Spec	Mnth25	Decrease	USD	3,905	3,550	3,410	3,100
SBB	Hedge/Member	Mnth25	Decrease	USD	3,550	3,550	3,100	3,100
SBB	Spec	Mnth26	Decrease	USD	3,905	3,550	3,410	3,100
SBB	Hedge/Member	Mnth26	Decrease	USD	3,550	3,550	3,100	3,100
SBB	Spec	Mnth27	Decrease	USD	3,905	3,550	3,410	3,100
SBB	Hedge/Member	Mnth27	Decrease	USD	3,550	3,550	3,100	3,100
SBB	Spec	Mnth28	Decrease	USD	3,850	3,500	3,355	3,050
SBB	Hedge/Member	Mnth28	Decrease	USD	3,500	3,500	3,050	3,050
SBB	Spec	Mnth29	Decrease	USD	3,850	3,500	3,355	3,050
SBB	Hedge/Member	Mnth29	Decrease	USD	3,500	3,500	3,050	3,050
SBB	Spec	Mnth30	Decrease	USD	3,850	3,500	3,355	3,050
SBB	Hedge/Member	Mnth30	Decrease	USD	3,500	3,500	3,050	3,050
SBB	Spec	Mnth31	Decrease	USD	3,850	3,500	3,355	3,050
SBB	Hedge/Member	Mnth31	Decrease	USD	3,500	3,500	3,050	3,050
SBB	Spec	Mnth32	Decrease	USD	3,850	3,500	3,355	3,050
SBB	Hedge/Member	Mnth32	Decrease	USD	3,500	3,500	3,050	3,050
SBB	Spec	Mnth33	Decrease	USD	3,850	3,500	3,355	3,050
SBB	Hedge/Member	Mnth33	Decrease	USD	3,500	3,500	3,050	3,050
SBB	Spec	Mnth34	Decrease	USD	3,850	3,500	3,355	3,050
SBB	Hedge/Member	Mnth34	Decrease	USD	3,500	3,500	3,050	3,050
SBB	Spec	Mnth35	Decrease	USD	3,795	3,450	3,300	3,000
SBB	Hedge/Member	Mnth35	Decrease	USD	3,450	3,450	3,000	3,000
SBB	Spec	Mnth36	Decrease	USD	3,795	3,450	3,300	3,000
SBB	Hedge/Member	Mnth36	Decrease	USD	3,450	3,450	3,000	3,000
SBB	Spec	Mnth37	Decrease	USD	3,795	3,450	3,300	3,000
SBB	Hedge/Member	Mnth37	Decrease	USD	3,450	3,450	3,000	3,000
SBB	Spec	Mnth38	Decrease	USD	3,795	3,450	3,300	3,000
SBB	Hedge/Member	Mnth38	Decrease	USD	3,450	3,450	3,000	3,000
SBB	Spec	Mnth39	Decrease	USD	3,795	3,450	3,300	3,000
SBB	Hedge/Member	Mnth39	Decrease	USD	3,450	3,450	3,000	3,000
SBB	Spec	Mnth40	Decrease	USD	3,795	3,450	3,300	3,000

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
SBB	Hedge/Member	Mnth40	Decrease	USD	3,450	3,450	3,000	3,000
SBB	Spec	Mnth41	Decrease	USD	3,795	3,450	3,300	3,000
SBB	Hedge/Member	Mnth41	Decrease	USD	3,450	3,450	3,000	3,000
SBB	Spec	Mnth42	Decrease	USD	3,795	3,450	3,300	3,000
SBB	Hedge/Member	Mnth42	Decrease	USD	3,450	3,450	3,000	3,000
SBB	Spec	Mnth43	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth43	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth44	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth44	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth45	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth45	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth46	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth46	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth47	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth47	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth48	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth48	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth49	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth49	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth50	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth50	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth51	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth51	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth52	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth52	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth53	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth53	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth54	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth54	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth55	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth55	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth56	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth56	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth57	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth57	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth58	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth58	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth59	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth59	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth60	Decrease	USD	3,740	3,400	3,245	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
SBB	Hedge/Member	Mnth60	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth61	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth61	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth62	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth62	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth63	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth63	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth64	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth64	Decrease	USD	3,400	3,400	2,950	2,950
SBB	Spec	Mnth65+	Decrease	USD	3,740	3,400	3,245	2,950
SBB	Hedge/Member	Mnth65+	Decrease	USD	3,400	3,400	2,950	2,950

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
<b>WTI CALENDAR FUT (CS)</b>								
CS	Spec	Mnth1	Decrease	USD	5,390	4,900	4,675	4,250
CS	Hedge/Member	Mnth1	Decrease	USD	4,900	4,900	4,250	4,250
CS	Spec	Mnth2	Decrease	USD	5,280	4,800	4,565	4,150
CS	Hedge/Member	Mnth2	Decrease	USD	4,800	4,800	4,150	4,150
CS	Spec	Mnth3	Decrease	USD	5,170	4,700	4,455	4,050
CS	Hedge/Member	Mnth3	Decrease	USD	4,700	4,700	4,050	4,050
CS	Spec	Mnth4	Decrease	USD	4,950	4,500	4,235	3,850
CS	Hedge/Member	Mnth4	Decrease	USD	4,500	4,500	3,850	3,850
CS	Spec	Mnth5	Decrease	USD	4,785	4,350	4,070	3,700
CS	Hedge/Member	Mnth5	Decrease	USD	4,350	4,350	3,700	3,700
CS	Spec	Mnth6	Decrease	USD	4,675	4,250	3,960	3,600
CS	Hedge/Member	Mnth6	Decrease	USD	4,250	4,250	3,600	3,600
CS	Spec	Mnth7	Decrease	USD	4,565	4,150	3,850	3,500
CS	Hedge/Member	Mnth7	Decrease	USD	4,150	4,150	3,500	3,500
CS	Spec	Mnth8	Decrease	USD	4,510	4,100	3,795	3,450
CS	Hedge/Member	Mnth8	Decrease	USD	4,100	4,100	3,450	3,450
CS	Spec	Mnth9	Decrease	USD	4,455	4,050	3,740	3,400
CS	Hedge/Member	Mnth9	Decrease	USD	4,050	4,050	3,400	3,400
CS	Spec	Mnth10	Decrease	USD	4,400	4,000	3,685	3,350
CS	Hedge/Member	Mnth10	Decrease	USD	4,000	4,000	3,350	3,350
CS	Spec	Mnth11	Decrease	USD	4,345	3,950	3,630	3,300
CS	Hedge/Member	Mnth11	Decrease	USD	3,950	3,950	3,300	3,300
CS	Spec	Mnth12	Decrease	USD	4,290	3,900	3,575	3,250
CS	Hedge/Member	Mnth12	Decrease	USD	3,900	3,900	3,250	3,250
CS	Spec	Mnth13	Decrease	USD	4,290	3,900	3,575	3,250
CS	Hedge/Member	Mnth13	Decrease	USD	3,900	3,900	3,250	3,250
CS	Spec	Mnth14	Decrease	USD	4,235	3,850	3,520	3,200
CS	Hedge/Member	Mnth14	Decrease	USD	3,850	3,850	3,200	3,200
CS	Spec	Mnth15	Decrease	USD	4,125	3,750	3,410	3,100
CS	Hedge/Member	Mnth15	Decrease	USD	3,750	3,750	3,100	3,100
CS	Spec	Mnth16	Decrease	USD	4,070	3,700	3,355	3,050
CS	Hedge/Member	Mnth16	Decrease	USD	3,700	3,700	3,050	3,050
CS	Spec	Mnth17	Decrease	USD	4,070	3,700	3,355	3,050
CS	Hedge/Member	Mnth17	Decrease	USD	3,700	3,700	3,050	3,050
CS	Spec	Mnth18	Decrease	USD	3,960	3,600	3,245	2,950
CS	Hedge/Member	Mnth18	Decrease	USD	3,600	3,600	2,950	2,950
CS	Spec	Mnth19	Decrease	USD	3,960	3,600	3,245	2,950
CS	Hedge/Member	Mnth19	Decrease	USD	3,600	3,600	2,950	2,950
CS	Spec	Mnth20	Decrease	USD	3,905	3,550	3,190	2,900

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CS	Hedge/Member	Mnth20	Decrease	USD	3,550	3,550	2,900	2,900
CS	Spec	Mnth21	Decrease	USD	3,850	3,500	3,135	2,850
CS	Hedge/Member	Mnth21	Decrease	USD	3,500	3,500	2,850	2,850
CS	Spec	Mnth22	Decrease	USD	3,850	3,500	3,135	2,850
CS	Hedge/Member	Mnth22	Decrease	USD	3,500	3,500	2,850	2,850
CS	Spec	Mnth23	Decrease	USD	3,795	3,450	3,080	2,800
CS	Hedge/Member	Mnth23	Decrease	USD	3,450	3,450	2,800	2,800
CS	Spec	Mnth24	Decrease	USD	3,795	3,450	3,080	2,800
CS	Hedge/Member	Mnth24	Decrease	USD	3,450	3,450	2,800	2,800
CS	Spec	Mnth25	Decrease	USD	3,795	3,450	3,080	2,800
CS	Hedge/Member	Mnth25	Decrease	USD	3,450	3,450	2,800	2,800
CS	Spec	Mnth26	Decrease	USD	3,740	3,400	3,025	2,750
CS	Hedge/Member	Mnth26	Decrease	USD	3,400	3,400	2,750	2,750
CS	Spec	Mnth27	Decrease	USD	3,740	3,400	3,025	2,750
CS	Hedge/Member	Mnth27	Decrease	USD	3,400	3,400	2,750	2,750
CS	Spec	Mnth28	Decrease	USD	3,740	3,400	3,025	2,750
CS	Hedge/Member	Mnth28	Decrease	USD	3,400	3,400	2,750	2,750
CS	Spec	Mnth29	Decrease	USD	3,630	3,300	2,915	2,650
CS	Hedge/Member	Mnth29	Decrease	USD	3,300	3,300	2,650	2,650
CS	Spec	Mnth30	Decrease	USD	3,630	3,300	2,915	2,650
CS	Hedge/Member	Mnth30	Decrease	USD	3,300	3,300	2,650	2,650
CS	Spec	Mnth31	Decrease	USD	3,630	3,300	2,915	2,650
CS	Hedge/Member	Mnth31	Decrease	USD	3,300	3,300	2,650	2,650
CS	Spec	Mnth32	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth32	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth33	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth33	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth34	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth34	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth35	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth35	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth36	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth36	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth37	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth37	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth38	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth38	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth39	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth39	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth40	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CS	Hedge/Member	Mnth40	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth41	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth41	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth42	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth42	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth43	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth43	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth44	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth44	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth45	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth45	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth46	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth46	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth47	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth47	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth48	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth48	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth49	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth49	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth50	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth50	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth51	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth51	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth52	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth52	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth53	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth53	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth54	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth54	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth55	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth55	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth56	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth56	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth57	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth57	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth58	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth58	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth59	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth59	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth60	Decrease	USD	3,520	3,200	2,805	2,550

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Outright Rates</b>								
CS	Hedge/Member	Mnth60	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth61	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth61	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth62	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth62	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth63	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth63	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth64	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth64	Decrease	USD	3,200	3,200	2,550	2,550
CS	Spec	Mnth65+	Decrease	USD	3,520	3,200	2,805	2,550
CS	Hedge/Member	Mnth65+	Decrease	USD	3,200	3,200	2,550	2,550
<b>FX - Outright Rates</b>								
<b>BRITISH POUND FUTURES (BP)</b>								
BP	Spec		Increase	USD	1,925	1,750	2,145	1,950
BP	Hedge/Member		Increase	USD	1,750	1,750	1,950	1,950
<b>E-MICRO EUR/USD FUTURES (M6E)</b>								
M6E	Spec		Increase	USD	341	310	363	330
M6E	Hedge/Member		Increase	USD	310	310	330	330
<b>E-MICRO GBP/USD FUTURES (M6B)</b>								
M6B	Spec		Increase	USD	193	175	215	195
M6B	Hedge/Member		Increase	USD	175	175	195	195
<b>E-MINI EURO FX FUTURE (E7)</b>								
E7	Spec		Increase	USD	1,705	1,550	1,815	1,650
E7	Hedge/Member		Increase	USD	1,550	1,550	1,650	1,650
<b>EURO FUTURE (EC)</b>								
EC	Spec		Increase	USD	3,410	3,100	3,630	3,300
EC	Hedge/Member		Increase	USD	3,100	3,100	3,300	3,300

## 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

#### AGRICULTURE - Intra Spreads

##### Feeder Cattle (FC) - All Months (FEEDER CATTLE FUTURES)

FC	Spec		Increase	USD	1,210	1,100	1,485	1,350
FC	Hedge/Member		Increase	USD	1,100	1,100	1,350	1,350

#### ELECTRICITY - Intra Spreads

##### NYISO Rest of the State Capacity Calendar Month Swap Futures - All Months (NYISO REST OF STATE CAPACITY CAL MO)

NRS	Spec		Increase	USD	1,925	1,750	2,750	2,500
NRS	Hedge/Member		Increase	USD	1,750	1,750	2,500	2,500

##### NYISO Zone A LBMP Swap - Off-Peak - All Months (NYISO A OFF-PEAK)

KB	Spec		Increase	USD	2,200	2,000	2,750	2,500
KB	Hedge/Member		Increase	USD	2,000	2,000	2,500	2,500

##### NYISO ZONE F 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LBMP SWAP FUTURES - All Months (NYISO ZONE F 5MW O PK FUT)

4M	Spec		Increase	USD	28	25	33	30
4M	Hedge/Member		Increase	USD	25	25	30	30



## 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) - 1 Month Butterfly Month 10-12 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 10-12 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 10-12 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 10-12 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 11-13 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200

## 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 (HH, NG, NN, HP) - 1 Month Butterfly Month 12-14 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	330	300	110	100
NNT	Hedge/Member		Decrease	USD	300	300	100	100
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	330	300	110	100
NN	Hedge/Member		Decrease	USD	300	300	100	100
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,320	1,200	440	400
HHT	Hedge/Member		Decrease	USD	1,200	1,200	400	400
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,320	1,200	440	400
HH	Hedge/Member		Decrease	USD	1,200	1,200	400	400
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 13-15 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50

## 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 (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 14-16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 15-17 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 16-18 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	96	88	50	45
NNT	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 16-18 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	96	88	50	45
NN	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 16-18 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	385	350	198	180
HHT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 16-18 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	385	350	198	180
HH	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 17-19 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	96	88	50	45
NNT	Hedge/Member		Decrease	USD	88	88	45	45

## 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 (HH, NG, NN, HP) - 1 Month Butterfly Month 17-19 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	96	88	50	45
NN	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 17-19 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	385	350	198	180
HHT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 17-19 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	385	350	198	180
HH	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 18-20 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	96	88	50	45
NNT	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 18-20 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	96	88	50	45
NN	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 18-20 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	385	350	198	180
HHT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 18-20 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	385	350	198	180
HH	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 19-21 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	96	88	50	45
NNT	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 19-21 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	96	88	50	45
NN	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 19-21 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	385	350	198	180
HHT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 19-21 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	385	350	198	180
HH	Hedge/Member		Decrease	USD	350	350	180	180

## 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 (HH, NG, NN, HP) - 1 Month Butterfly Month 20-22 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	96	88	50	45
NNT	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 20-22 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	96	88	50	45
NN	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 20-22 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	385	350	198	180
HHT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 20-22 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	385	350	198	180
HH	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 21-23 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	96	88	50	45
NNT	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 21-23 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	96	88	50	45
NN	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 21-23 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	385	350	198	180
HHT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 21-23 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	385	350	198	180
HH	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 22-24 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	96	88	50	45
NNT	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 22-24 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	96	88	50	45
NN	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 22-24 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	385	350	198	180
HHT	Hedge/Member		Decrease	USD	350	350	180	180

## 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 (HH, NG, NN, HP) - 1 Month Butterfly Month 22-24 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	385	350	198	180
HH	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 23-25 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	96	88	50	45
NNT	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 23-25 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	96	88	50	45
NN	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 23-25 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	385	350	198	180
HHT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 23-25 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	385	350	198	180
HH	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	193	175	83	75
NNT	Hedge/Member		Decrease	USD	175	175	75	75
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	193	175	83	75
NN	Hedge/Member		Decrease	USD	175	175	75	75
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	770	700	330	300
HHT	Hedge/Member		Decrease	USD	700	700	300	300
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	770	700	330	300
HH	Hedge/Member		Decrease	USD	700	700	300	300
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 24-26 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	96	88	50	45
NNT	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 24-26 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	96	88	50	45
NN	Hedge/Member		Decrease	USD	88	88	45	45

## 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 (HH, NG, NN, HP) - 1 Month Butterfly Month 24-26 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	385	350	198	180
HHT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 24-26 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	385	350	198	180
HH	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	165	150	69	63
NNT	Hedge/Member		Decrease	USD	150	150	63	63
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	165	150	69	63
NN	Hedge/Member		Decrease	USD	150	150	63	63
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	660	600	275	250
HHT	Hedge/Member		Decrease	USD	600	600	250	250
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 3-5 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	660	600	275	250
HH	Hedge/Member		Decrease	USD	600	600	250	250
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 4-6 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50

## 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 (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 5-7 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 6-8 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 7-9 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200



## 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 (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 8-10 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	55	50
NNT	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	55	50
NN	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	220	200
HHT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - 1 Month Butterfly Month 9-11 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	220	200
HH	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month1 vs. Summer 2015 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	69	63
NNT	Hedge/Member		Decrease	USD	113	113	63	63
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month1 vs. Summer 2015 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	69	63
NN	Hedge/Member		Decrease	USD	113	113	63	63
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Month1 vs. Summer 2015 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	275	250
HHT	Hedge/Member		Decrease	USD	450	450	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 (HH, NG, NN, HP) - Month1 vs. Summer 2015 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	495	450	275	250
HH	Hedge/Member		Decrease	USD	450	450	250	250
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Mth 2 vs. Summer 2015 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	110	100	83	75
NNT	Hedge/Member		Decrease	USD	100	100	75	75
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Mth 2 vs. Summer 2015 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	110	100	83	75
NN	Hedge/Member		Decrease	USD	100	100	75	75
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Mth 2 vs. Summer 2015 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	440	400	330	300
HHT	Hedge/Member		Decrease	USD	400	400	300	300
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Mth 2 vs. Summer 2015 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	440	400	330	300
HH	Hedge/Member		Decrease	USD	400	400	300	300
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 15 vs. Summer 16 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	206	188	165	150
NNT	Hedge/Member		Decrease	USD	188	188	150	150
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 15 vs. Summer 16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	206	188	165	150
NN	Hedge/Member		Decrease	USD	188	188	150	150
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 15 vs. Summer 16 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	825	750	660	600
HHT	Hedge/Member		Decrease	USD	750	750	600	600
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 15 vs. Summer 16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	825	750	660	600
HH	Hedge/Member		Decrease	USD	750	750	600	600
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 19-30 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	234	213	124	113
NNT	Hedge/Member		Decrease	USD	213	213	113	113
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 19-30 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	234	213	124	113
NN	Hedge/Member		Decrease	USD	213	213	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 (HH, NG, NN, HP) - Summer 16 vs. Mths 19-30 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	935	850	495	450
HHT	Hedge/Member		Decrease	USD	850	850	450	450
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 19-30 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	935	850	495	450
HH	Hedge/Member		Decrease	USD	850	850	450	450
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 31-54 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	334	304	252	229
NNT	Hedge/Member		Decrease	USD	304	304	229	229
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 31-54 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	334	304	252	229
NN	Hedge/Member		Decrease	USD	304	304	229	229
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 31-54 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,337	1,215	1,007	915
HHT	Hedge/Member		Decrease	USD	1,215	1,215	915	915
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 31-54 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,337	1,215	1,007	915
HH	Hedge/Member		Decrease	USD	1,215	1,215	915	915
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 79+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	358	325	248	225
NNT	Hedge/Member		Decrease	USD	325	325	225	225
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 79+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	358	325	248	225
NN	Hedge/Member		Decrease	USD	325	325	225	225
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 79+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,430	1,300	990	900
HHT	Hedge/Member		Decrease	USD	1,300	1,300	900	900
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Summer 16 vs. Mths 79+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,430	1,300	990	900
HH	Hedge/Member		Decrease	USD	1,300	1,300	900	900
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Winter 15/16 vs. Mths 31-54 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	289	263	248	225
NNT	Hedge/Member		Decrease	USD	263	263	225	225

## 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 (HH, NG, NN, HP) - Winter 15/16 vs. Mths 31-54 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	289	263	248	225
NN	Hedge/Member		Decrease	USD	263	263	225	225
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Winter 15/16 vs. Mths 31-54 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,155	1,050	990	900
HHT	Hedge/Member		Decrease	USD	1,050	1,050	900	900
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Winter 15/16 vs. Mths 31-54 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,155	1,050	990	900
HH	Hedge/Member		Decrease	USD	1,050	1,050	900	900
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Winter 15/16 vs. Mths 79+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	495	450	440	400
NNT	Hedge/Member		Decrease	USD	450	450	400	400
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Winter 15/16 vs. Mths 79+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	495	450	440	400
NN	Hedge/Member		Decrease	USD	450	450	400	400
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Winter 15/16 vs. Mths 79+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,980	1,800	1,760	1,600
HHT	Hedge/Member		Decrease	USD	1,800	1,800	1,600	1,600
<b>Henry Hub Natural Gas (HH, NG, NN, HP) - Winter 15/16 vs. Mths 79+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,980	1,800	1,760	1,600
HH	Hedge/Member		Decrease	USD	1,800	1,800	1,600	1,600
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 10-12 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50

## 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) - 1 Month Butterfly Month 11-13 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 11-13 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 12-14 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	330	300	110	100
MNG	Hedge/Member		Decrease	USD	300	300	100	100
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,320	1,200	440	400
NG	Hedge/Member		Decrease	USD	1,200	1,200	400	400
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 1-3 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,320	1,200	440	400
NGT	Hedge/Member		Decrease	USD	1,200	1,200	400	400
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 13-15 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200

## 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) - 1 Month Butterfly Month 14-16 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 14-16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 15-17 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	96	88	50	45
MNG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	385	350	198	180
NG	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 16-18 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	385	350	198	180
NGT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 17-19 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	96	88	50	45
MNG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 17-19 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	385	350	198	180
NG	Hedge/Member		Decrease	USD	350	350	180	180

## 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) - 1 Month Butterfly Month 17-19 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	385	350	198	180
NGT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	96	88	50	45
MNG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	385	350	198	180
NG	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 18-20 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	385	350	198	180
NGT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	96	88	50	45
MNG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	385	350	198	180
NG	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 19-21 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	385	350	198	180
NGT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	96	88	50	45
MNG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	385	350	198	180
NG	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 20-22 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	385	350	198	180
NGT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 21-23 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	96	88	50	45
MNG	Hedge/Member		Decrease	USD	88	88	45	45

## 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) - 1 Month Butterfly Month 21-23 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	385	350	198	180
NG	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 21-23 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	385	350	198	180
NGT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	96	88	50	45
MNG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	385	350	198	180
NG	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 22-24 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	385	350	198	180
NGT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	96	88	50	45
MNG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	385	350	198	180
NG	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 23-25 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	385	350	198	180
NGT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	193	175	83	75
MNG	Hedge/Member		Decrease	USD	175	175	75	75
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	770	700	330	300
NG	Hedge/Member		Decrease	USD	700	700	300	300
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 2-4 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	770	700	330	300
NGT	Hedge/Member		Decrease	USD	700	700	300	300



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 24-26 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	96	88	50	45
MNG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 24-26 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	385	350	198	180
NG	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 24-26 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	385	350	198	180
NGT	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	165	150	69	63
MNG	Hedge/Member		Decrease	USD	150	150	63	63
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	660	600	275	250
NG	Hedge/Member		Decrease	USD	600	600	250	250
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 3-5 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	660	600	275	250
NGT	Hedge/Member		Decrease	USD	600	600	250	250
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 4-6 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 5-7 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 5-7 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200

## 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) - 1 Month Butterfly Month 5-7 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 6-8 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 7-9 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 8-10 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	55	50
MNG	Hedge/Member		Decrease	USD	113	113	50	50

## 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) - 1 Month Butterfly Month 9-11 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	220	200
NG	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG) - 1 Month Butterfly Month 9-11 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	220	200
NGT	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 1 vs. Summer 2015 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	69	63
QG	Hedge/Member		Decrease	USD	113	113	63	63
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 1 vs. Summer 2015 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	124	113	69	63
MNG	Hedge/Member		Decrease	USD	113	113	63	63
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 1 vs. Summer 2015 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	69	63
NP	Hedge/Member		Decrease	USD	113	113	63	63
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 1 vs. Summer 2015 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	275	250
NG	Hedge/Member		Decrease	USD	450	450	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 1 vs. Summer 2015 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	275	250
NGT	Hedge/Member		Decrease	USD	450	450	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Month 1 vs. Summer 2015 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	275	250
HP	Hedge/Member		Decrease	USD	450	450	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 55-78 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	468	425	440	400
QG	Hedge/Member		Decrease	USD	425	425	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 55-78 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	468	425	440	400
NNT	Hedge/Member		Decrease	USD	425	425	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 55-78 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	468	425	440	400
NN	Hedge/Member		Decrease	USD	425	425	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) - Mth 2 vs. Mths 55-78 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	468	425	440	400
MNG	Hedge/Member		Decrease	USD	425	425	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 55-78 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	468	425	440	400
NP	Hedge/Member		Decrease	USD	425	425	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 55-78 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,870	1,700	1,760	1,600
HHT	Hedge/Member		Decrease	USD	1,700	1,700	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 55-78 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,870	1,700	1,760	1,600
NG	Hedge/Member		Decrease	USD	1,700	1,700	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 55-78 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,870	1,700	1,760	1,600
NGT	Hedge/Member		Decrease	USD	1,700	1,700	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 55-78 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,870	1,700	1,760	1,600
HH	Hedge/Member		Decrease	USD	1,700	1,700	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 55-78 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,870	1,700	1,760	1,600
HP	Hedge/Member		Decrease	USD	1,700	1,700	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 79+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	564	513	523	475
QG	Hedge/Member		Decrease	USD	513	513	475	475
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 79+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	564	513	523	475
MNG	Hedge/Member		Decrease	USD	513	513	475	475
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 79+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	564	513	523	475
NP	Hedge/Member		Decrease	USD	513	513	475	475
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 79+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	2,255	2,050	2,090	1,900
NG	Hedge/Member		Decrease	USD	2,050	2,050	1,900	1,900

## 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 79+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	2,255	2,050	2,090	1,900
NGT	Hedge/Member		Decrease	USD	2,050	2,050	1,900	1,900
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Mths 79+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	2,255	2,050	2,090	1,900
HP	Hedge/Member		Decrease	USD	2,050	2,050	1,900	1,900
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Summer 2015 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	110	100	83	75
QG	Hedge/Member		Decrease	USD	100	100	75	75
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Summer 2015 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	110	100	83	75
MNG	Hedge/Member		Decrease	USD	100	100	75	75
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Summer 2015 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	110	100	83	75
NP	Hedge/Member		Decrease	USD	100	100	75	75
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Summer 2015 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	440	400	330	300
NG	Hedge/Member		Decrease	USD	400	400	300	300
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Summer 2015 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	440	400	330	300
NGT	Hedge/Member		Decrease	USD	400	400	300	300
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Summer 2015 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	440	400	330	300
HP	Hedge/Member		Decrease	USD	400	400	300	300
<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	261	238	206	188
NNT	Hedge/Member		Decrease	USD	238	238	188	188
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	261	238	206	188
NN	Hedge/Member		Decrease	USD	238	238	188	188
<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	261	238	206	188
MNG	Hedge/Member		Decrease	USD	238	238	188	188

## 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 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,045	950	825	750
HHT	Hedge/Member		Decrease	USD	950	950	750	750
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,045	950	825	750
NG	Hedge/Member		Decrease	USD	950	950	750	750
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,045	950	825	750
NGT	Hedge/Member		Decrease	USD	950	950	750	750
<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	1,045	950	825	750
HH	Hedge/Member		Decrease	USD	950	950	750	750
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	261	238	206	188
QG	Hedge/Member		Decrease	USD	238	238	188	188
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	261	238	206	188
NP	Hedge/Member		Decrease	USD	238	238	188	188
<b>Henry Hub Natural Gas (NG, NN, HP) - Mth 2 vs. Winter 15/16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,045	950	825	750
HP	Hedge/Member		Decrease	USD	950	950	750	750
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 19-30 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	131	119	103	94
QG	Hedge/Member		Decrease	USD	119	119	94	94
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 19-30 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	131	119	103	94
NNT	Hedge/Member		Decrease	USD	119	119	94	94
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 19-30 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	131	119	103	94
NN	Hedge/Member		Decrease	USD	119	119	94	94
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 19-30 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	131	119	103	94
MNG	Hedge/Member		Decrease	USD	119	119	94	94

## 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 19-30 vs. Mths 19-30 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	131	119	103	94
NP	Hedge/Member		Decrease	USD	119	119	94	94
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 19-30 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	523	475	413	375
HHT	Hedge/Member		Decrease	USD	475	475	375	375
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 19-30 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	523	475	413	375
NG	Hedge/Member		Decrease	USD	475	475	375	375
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 19-30 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	523	475	413	375
NGT	Hedge/Member		Decrease	USD	475	475	375	375
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 19-30 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	523	475	413	375
HH	Hedge/Member		Decrease	USD	475	475	375	375
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 19-30 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	523	475	413	375
HP	Hedge/Member		Decrease	USD	475	475	375	375
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 31-54 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	261	238	234	213
QG	Hedge/Member		Decrease	USD	238	238	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 31-54 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	261	238	234	213
NNT	Hedge/Member		Decrease	USD	238	238	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 31-54 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	261	238	234	213
NN	Hedge/Member		Decrease	USD	238	238	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 31-54 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	261	238	234	213
MNG	Hedge/Member		Decrease	USD	238	238	213	213
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 31-54 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	261	238	234	213
NP	Hedge/Member		Decrease	USD	238	238	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 19-30 vs. Mths 31-54 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,045	950	935	850
HHT	Hedge/Member		Decrease	USD	950	950	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 31-54 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,045	950	935	850
NG	Hedge/Member		Decrease	USD	950	950	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 31-54 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,045	950	935	850
NGT	Hedge/Member		Decrease	USD	950	950	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 31-54 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,045	950	935	850
HH	Hedge/Member		Decrease	USD	950	950	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 31-54 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,045	950	935	850
HP	Hedge/Member		Decrease	USD	950	950	850	850
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 79+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	275	250	193	175
QG	Hedge/Member		Decrease	USD	250	250	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 79+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	275	250	193	175
NNT	Hedge/Member		Decrease	USD	250	250	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 79+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	275	250	193	175
NN	Hedge/Member		Decrease	USD	250	250	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 79+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	275	250	193	175
MNG	Hedge/Member		Decrease	USD	250	250	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 79+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	275	250	193	175
NP	Hedge/Member		Decrease	USD	250	250	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 79+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,100	1,000	770	700
HHT	Hedge/Member		Decrease	USD	1,000	1,000	700	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) - Mths 19-30 vs. Mths 79+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,100	1,000	770	700
NG	Hedge/Member		Decrease	USD	1,000	1,000	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 79+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,100	1,000	770	700
NGT	Hedge/Member		Decrease	USD	1,000	1,000	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 79+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,100	1,000	770	700
HH	Hedge/Member		Decrease	USD	1,000	1,000	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 19-30 vs. Mths 79+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,100	1,000	770	700
HP	Hedge/Member		Decrease	USD	1,000	1,000	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 31-54 vs. Mths 79+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	234	213	165	150
QG	Hedge/Member		Decrease	USD	213	213	150	150
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 31-54 vs. Mths 79+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	234	213	165	150
NNT	Hedge/Member		Decrease	USD	213	213	150	150
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 31-54 vs. Mths 79+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	234	213	165	150
NN	Hedge/Member		Decrease	USD	213	213	150	150
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 31-54 vs. Mths 79+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	234	213	165	150
MNG	Hedge/Member		Decrease	USD	213	213	150	150
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 31-54 vs. Mths 79+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	234	213	165	150
NP	Hedge/Member		Decrease	USD	213	213	150	150
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 31-54 vs. Mths 79+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	935	850	660	600
HHT	Hedge/Member		Decrease	USD	850	850	600	600
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 31-54 vs. Mths 79+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	935	850	660	600
NG	Hedge/Member		Decrease	USD	850	850	600	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) - Mths 31-54 vs. Mths 79+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	935	850	660	600
NGT	Hedge/Member		Decrease	USD	850	850	600	600
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 31-54 vs. Mths 79+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	935	850	660	600
HH	Hedge/Member		Decrease	USD	850	850	600	600
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 31-54 vs. Mths 79+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	935	850	660	600
HP	Hedge/Member		Decrease	USD	850	850	600	600
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 55-78 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	144	131	117	106
QG	Hedge/Member		Decrease	USD	131	131	106	106
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 55-78 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	144	131	117	106
NNT	Hedge/Member		Decrease	USD	131	131	106	106
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 55-78 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	144	131	117	106
NN	Hedge/Member		Decrease	USD	131	131	106	106
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 55-78 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	144	131	117	106
MNG	Hedge/Member		Decrease	USD	131	131	106	106
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 55-78 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	144	131	117	106
NP	Hedge/Member		Decrease	USD	131	131	106	106
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 55-78 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	578	525	468	425
HHT	Hedge/Member		Decrease	USD	525	525	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 55-78 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	578	525	468	425
NG	Hedge/Member		Decrease	USD	525	525	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 55-78 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	578	525	468	425
NGT	Hedge/Member		Decrease	USD	525	525	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>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 55-78 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	578	525	468	425
HH	Hedge/Member		Decrease	USD	525	525	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 55-78 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	578	525	468	425
HP	Hedge/Member		Decrease	USD	525	525	425	425
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 79+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	275	250	220	200
QG	Hedge/Member		Decrease	USD	250	250	200	200
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 79+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	275	250	220	200
NNT	Hedge/Member		Decrease	USD	250	250	200	200
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 79+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	275	250	220	200
NN	Hedge/Member		Decrease	USD	250	250	200	200
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 79+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	275	250	220	200
MNG	Hedge/Member		Decrease	USD	250	250	200	200
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 79+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	275	250	220	200
NP	Hedge/Member		Decrease	USD	250	250	200	200
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 79+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,100	1,000	880	800
HHT	Hedge/Member		Decrease	USD	1,000	1,000	800	800
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 79+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,100	1,000	880	800
NG	Hedge/Member		Decrease	USD	1,000	1,000	800	800
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 79+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,100	1,000	880	800
NGT	Hedge/Member		Decrease	USD	1,000	1,000	800	800
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 79+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,100	1,000	880	800
HH	Hedge/Member		Decrease	USD	1,000	1,000	800	800

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Intra Spreads</b>								
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 55-78 vs. Mths 79+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,100	1,000	880	800
HP	Hedge/Member		Decrease	USD	1,000	1,000	800	800
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 79+ vs. Mths 79+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	363	330	303	275
QG	Hedge/Member		Decrease	USD	330	330	275	275
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 79+ vs. Mths 79+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	363	330	303	275
NNT	Hedge/Member		Decrease	USD	330	330	275	275
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 79+ vs. Mths 79+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	363	330	303	275
NN	Hedge/Member		Decrease	USD	330	330	275	275
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 79+ vs. Mths 79+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	363	330	303	275
MNG	Hedge/Member		Decrease	USD	330	330	275	275
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 79+ vs. Mths 79+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	363	330	303	275
NP	Hedge/Member		Decrease	USD	330	330	275	275
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 79+ vs. Mths 79+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,452	1,320	1,210	1,100
HHT	Hedge/Member		Decrease	USD	1,320	1,320	1,100	1,100
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 79+ vs. Mths 79+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,452	1,320	1,210	1,100
NG	Hedge/Member		Decrease	USD	1,320	1,320	1,100	1,100
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 79+ vs. Mths 79+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,452	1,320	1,210	1,100
NGT	Hedge/Member		Decrease	USD	1,320	1,320	1,100	1,100
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 79+ vs. Mths 79+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,452	1,320	1,210	1,100
HH	Hedge/Member		Decrease	USD	1,320	1,320	1,100	1,100
<b>Henry Hub Natural Gas (NG, NN, HP) - Mths 79+ vs. Mths 79+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,452	1,320	1,210	1,100
HP	Hedge/Member		Decrease	USD	1,320	1,320	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 19-30 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	234	213	193	175
QG	Hedge/Member		Decrease	USD	213	213	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 19-30 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	234	213	193	175
NNT	Hedge/Member		Decrease	USD	213	213	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 19-30 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	234	213	193	175
NN	Hedge/Member		Decrease	USD	213	213	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 19-30 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	234	213	193	175
MNG	Hedge/Member		Decrease	USD	213	213	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 19-30 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	234	213	193	175
NP	Hedge/Member		Decrease	USD	213	213	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 19-30 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	935	850	770	700
HHT	Hedge/Member		Decrease	USD	850	850	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 19-30 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	935	850	770	700
NG	Hedge/Member		Decrease	USD	850	850	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 19-30 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	935	850	770	700
NGT	Hedge/Member		Decrease	USD	850	850	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 19-30 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	935	850	770	700
HH	Hedge/Member		Decrease	USD	850	850	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 19-30 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	935	850	770	700
HP	Hedge/Member		Decrease	USD	850	850	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 31-54 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	303	275	275	250
QG	Hedge/Member		Decrease	USD	275	275	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) - Summer 15 vs. Mths 31-54 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	303	275	275	250
NNT	Hedge/Member		Decrease	USD	275	275	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 31-54 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	303	275	275	250
NN	Hedge/Member		Decrease	USD	275	275	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 31-54 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	303	275	275	250
MNG	Hedge/Member		Decrease	USD	275	275	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 31-54 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	303	275	275	250
NP	Hedge/Member		Decrease	USD	275	275	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 31-54 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,210	1,100	1,100	1,000
HHT	Hedge/Member		Decrease	USD	1,100	1,100	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 31-54 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,210	1,100	1,100	1,000
NG	Hedge/Member		Decrease	USD	1,100	1,100	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 31-54 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,210	1,100	1,100	1,000
NGT	Hedge/Member		Decrease	USD	1,100	1,100	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 31-54 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,210	1,100	1,100	1,000
HH	Hedge/Member		Decrease	USD	1,100	1,100	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 31-54 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,210	1,100	1,100	1,000
HP	Hedge/Member		Decrease	USD	1,100	1,100	1,000	1,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 79+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	688	625	550	500
QG	Hedge/Member		Decrease	USD	625	625	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 79+ (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	688	625	550	500
NNT	Hedge/Member		Decrease	USD	625	625	500	500

## 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 79+ (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	688	625	550	500
NN	Hedge/Member		Decrease	USD	625	625	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 79+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	688	625	550	500
MNG	Hedge/Member		Decrease	USD	625	625	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 79+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	688	625	550	500
NP	Hedge/Member		Decrease	USD	625	625	500	500
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 79+ (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	2,750	2,500	2,200	2,000
HHT	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 79+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	2,750	2,500	2,200	2,000
NG	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 79+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	2,750	2,500	2,200	2,000
NGT	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 79+ (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	2,750	2,500	2,200	2,000
HH	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Mths 79+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	2,750	2,500	2,200	2,000
HP	Hedge/Member		Decrease	USD	2,500	2,500	2,000	2,000
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	110	100	83	75
QG	Hedge/Member		Decrease	USD	100	100	75	75
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	110	100	83	75
NNT	Hedge/Member		Decrease	USD	100	100	75	75
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	110	100	83	75
NN	Hedge/Member		Decrease	USD	100	100	75	75

## 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 NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	110	100	83	75
MNG	Hedge/Member		Decrease	USD	100	100	75	75
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	110	100	83	75
NP	Hedge/Member		Decrease	USD	100	100	75	75
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	440	400	330	300
HHT	Hedge/Member		Decrease	USD	400	400	300	300
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	440	400	330	300
NG	Hedge/Member		Decrease	USD	400	400	300	300
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	440	400	330	300
NGT	Hedge/Member		Decrease	USD	400	400	300	300
<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	440	400	330	300
HH	Hedge/Member		Decrease	USD	400	400	300	300
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 15 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	440	400	330	300
HP	Hedge/Member		Decrease	USD	400	400	300	300
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	206	188	165	150
QG	Hedge/Member		Decrease	USD	188	188	150	150
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 16 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	206	188	165	150
MNG	Hedge/Member		Decrease	USD	188	188	150	150
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	206	188	165	150
NP	Hedge/Member		Decrease	USD	188	188	150	150
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	825	750	660	600
NG	Hedge/Member		Decrease	USD	750	750	600	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. Summer 16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	825	750	660	600
NGT	Hedge/Member		Decrease	USD	750	750	600	600
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Summer 16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	825	750	660	600
HP	Hedge/Member		Decrease	USD	750	750	600	600
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	234	213	193	175
QG	Hedge/Member		Decrease	USD	213	213	175	175
<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	234	213	193	175
NNT	Hedge/Member		Decrease	USD	213	213	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	234	213	193	175
NN	Hedge/Member		Decrease	USD	213	213	175	175
<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	234	213	193	175
MNG	Hedge/Member		Decrease	USD	213	213	175	175
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	234	213	193	175
NP	Hedge/Member		Decrease	USD	213	213	175	175
<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	935	850	770	700
HHT	Hedge/Member		Decrease	USD	850	850	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	935	850	770	700
NG	Hedge/Member		Decrease	USD	850	850	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 15 vs. Winter 15/16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	935	850	770	700
NGT	Hedge/Member		Decrease	USD	850	850	700	700
<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	935	850	770	700
HH	Hedge/Member		Decrease	USD	850	850	700	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) - Summer 15 vs. Winter 15/16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	935	850	770	700
HP	Hedge/Member		Decrease	USD	850	850	700	700
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 19-30 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	234	213	124	113
QG	Hedge/Member		Decrease	USD	213	213	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 19-30 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	234	213	124	113
MNG	Hedge/Member		Decrease	USD	213	213	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 19-30 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	234	213	124	113
NP	Hedge/Member		Decrease	USD	213	213	113	113
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 19-30 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	935	850	495	450
NG	Hedge/Member		Decrease	USD	850	850	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 19-30 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	935	850	495	450
NGT	Hedge/Member		Decrease	USD	850	850	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 19-30 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	935	850	495	450
HP	Hedge/Member		Decrease	USD	850	850	450	450
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 31-51 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	334	304	252	229
MNG	Hedge/Member		Decrease	USD	304	304	229	229
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 31-51 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,337	1,215	1,007	915
NG	Hedge/Member		Decrease	USD	1,215	1,215	915	915
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 31-51 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,337	1,215	1,007	915
NGT	Hedge/Member		Decrease	USD	1,215	1,215	915	915
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 31-54 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	334	304	252	229
QG	Hedge/Member		Decrease	USD	304	304	229	229

## 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 31-54 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	334	304	252	229
NP	Hedge/Member		Decrease	USD	304	304	229	229
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 31-54 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,337	1,215	1,007	915
HP	Hedge/Member		Decrease	USD	1,215	1,215	915	915
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 55-78 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	330	300	275	250
QG	Hedge/Member		Decrease	USD	300	300	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 55-78 (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) - Summer 16 vs. Mths 55-78 (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) - Summer 16 vs. Mths 55-78 (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) - Summer 16 vs. Mths 55-78 (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) - Summer 16 vs. Mths 55-78 (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) - Summer 16 vs. Mths 55-78 (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) - Summer 16 vs. Mths 55-78 (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) - Summer 16 vs. Mths 55-78 (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

## 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 55-78 (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) - Summer 16 vs. Mths 79+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	358	325	248	225
QG	Hedge/Member		Decrease	USD	325	325	225	225
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 79+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	358	325	248	225
MNG	Hedge/Member		Decrease	USD	325	325	225	225
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 79+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	358	325	248	225
NP	Hedge/Member		Decrease	USD	325	325	225	225
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 79+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,430	1,300	990	900
NG	Hedge/Member		Decrease	USD	1,300	1,300	900	900
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 79+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,430	1,300	990	900
NGT	Hedge/Member		Decrease	USD	1,300	1,300	900	900
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Mths 79+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,430	1,300	990	900
HP	Hedge/Member		Decrease	USD	1,300	1,300	900	900
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	69	63
QG	Hedge/Member		Decrease	USD	113	113	63	63
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	124	113	69	63
NNT	Hedge/Member		Decrease	USD	113	113	63	63
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	124	113	69	63
NN	Hedge/Member		Decrease	USD	113	113	63	63
<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	124	113	69	63
MNG	Hedge/Member		Decrease	USD	113	113	63	63

## 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	124	113	69	63
NP	Hedge/Member		Decrease	USD	113	113	63	63
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	495	450	275	250
HHT	Hedge/Member		Decrease	USD	450	450	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	495	450	275	250
NG	Hedge/Member		Decrease	USD	450	450	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	495	450	275	250
NGT	Hedge/Member		Decrease	USD	450	450	250	250
<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	495	450	275	250
HH	Hedge/Member		Decrease	USD	450	450	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Summer 16 vs. Summer 16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	275	250
HP	Hedge/Member		Decrease	USD	450	450	250	250
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 31-54 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	289	263	248	225
QG	Hedge/Member		Decrease	USD	263	263	225	225
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 31-54 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	289	263	248	225
MNG	Hedge/Member		Decrease	USD	263	263	225	225
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 31-54 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	289	263	248	225
NP	Hedge/Member		Decrease	USD	263	263	225	225
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 31-54 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,155	1,050	990	900
NG	Hedge/Member		Decrease	USD	1,050	1,050	900	900
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 31-54 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,155	1,050	990	900
NGT	Hedge/Member		Decrease	USD	1,050	1,050	900	900

## 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 31-54 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,155	1,050	990	900
HP	Hedge/Member		Decrease	USD	1,050	1,050	900	900
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 55-78 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	426	388	399	363
QG	Hedge/Member		Decrease	USD	388	388	363	363
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 55-78 (HENRY HUB FUT TRADE AT SETTLEMENT)</b>								
NNT	Spec		Decrease	USD	426	388	399	363
NNT	Hedge/Member		Decrease	USD	388	388	363	363
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 55-78 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	426	388	399	363
NN	Hedge/Member		Decrease	USD	388	388	363	363
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 55-78 (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	426	388	399	363
MNG	Hedge/Member		Decrease	USD	388	388	363	363
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 55-78 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	426	388	399	363
NP	Hedge/Member		Decrease	USD	388	388	363	363
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 55-78 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	1,705	1,550	1,595	1,450
HHT	Hedge/Member		Decrease	USD	1,550	1,550	1,450	1,450
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 55-78 (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,705	1,550	1,595	1,450
NG	Hedge/Member		Decrease	USD	1,550	1,550	1,450	1,450
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 55-78 (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,705	1,550	1,595	1,450
NGT	Hedge/Member		Decrease	USD	1,550	1,550	1,450	1,450
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 55-78 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	1,705	1,550	1,595	1,450
HH	Hedge/Member		Decrease	USD	1,550	1,550	1,450	1,450
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 55-78 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,705	1,550	1,595	1,450
HP	Hedge/Member		Decrease	USD	1,550	1,550	1,450	1,450

## 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 79+ (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	495	450	440	400
QG	Hedge/Member		Decrease	USD	450	450	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 79+ (HENRY HUB NAT GAS LAST DAY DELV)</b>								
MNG	Spec		Decrease	USD	495	450	440	400
MNG	Hedge/Member		Decrease	USD	450	450	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 79+ (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	495	450	440	400
NP	Hedge/Member		Decrease	USD	450	450	400	400
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 79+ (NATURAL GAS HENRY HUB FUTURE)</b>								
NG	Spec		Decrease	USD	1,980	1,800	1,760	1,600
NG	Hedge/Member		Decrease	USD	1,800	1,800	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 79+ (NATURAL GAS TRADE AT SETTLEMENT)</b>								
NGT	Spec		Decrease	USD	1,980	1,800	1,760	1,600
NGT	Hedge/Member		Decrease	USD	1,800	1,800	1,600	1,600
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Mths 79+ (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,980	1,800	1,760	1,600
HP	Hedge/Member		Decrease	USD	1,800	1,800	1,600	1,600
<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	117	106	89	81
QG	Hedge/Member		Decrease	USD	106	106	81	81
<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	117	106	89	81
NNT	Hedge/Member		Decrease	USD	106	106	81	81
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (HENRY HUB FUT)</b>								
NN	Spec		Decrease	USD	117	106	89	81
NN	Hedge/Member		Decrease	USD	106	106	81	81
<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	117	106	89	81
MNG	Hedge/Member		Decrease	USD	106	106	81	81
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	117	106	89	81
NP	Hedge/Member		Decrease	USD	106	106	81	81

## 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. Winter 15/16 (HH TAS NYMEX NATURAL GAS FUTURES)</b>								
HHT	Spec		Decrease	USD	468	425	358	325
HHT	Hedge/Member		Decrease	USD	425	425	325	325
<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	468	425	358	325
NG	Hedge/Member		Decrease	USD	425	425	325	325
<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	468	425	358	325
NGT	Hedge/Member		Decrease	USD	425	425	325	325
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (NYMEX NATURAL GAS (H.HUB LTD) FUT)</b>								
HH	Spec		Decrease	USD	468	425	358	325
HH	Hedge/Member		Decrease	USD	425	425	325	325
<b>Henry Hub Natural Gas (NG, NN, HP) - Winter 15/16 vs. Winter 15/16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	468	425	358	325
HP	Hedge/Member		Decrease	USD	425	425	325	325
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 10-12 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50



## 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 Penultimate Financial Futures (HP) - 1 Month Butterfly Month 11-13 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 12-14 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	330	300	110	100
QG	Hedge/Member		Decrease	USD	300	300	100	100
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	330	300	110	100
NP	Hedge/Member		Decrease	USD	300	300	100	100
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 1-3 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	1,320	1,200	440	400
HP	Hedge/Member		Decrease	USD	1,200	1,200	400	400
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50

## 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 Penultimate Financial Futures (HP) - 1 Month Butterfly Month 13-15 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 14-16 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 15-17 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	96	88	50	45
QG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	96	88	50	45
NP	Hedge/Member		Decrease	USD	88	88	45	45

## 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 Penultimate Financial Futures (HP) - 1 Month Butterfly Month 16-18 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	385	350	198	180
HP	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 17-19 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	96	88	50	45
QG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 17-19 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	96	88	50	45
NP	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 17-19 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	385	350	198	180
HP	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 18-20 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	96	88	50	45
QG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 18-20 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	96	88	50	45
NP	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 18-20 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	385	350	198	180
HP	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 19-21 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	96	88	50	45
QG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 19-21 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	96	88	50	45
NP	Hedge/Member		Decrease	USD	88	88	45	45

## 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 Penultimate Financial Futures (HP) - 1 Month Butterfly Month 19-21 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	385	350	198	180
HP	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	96	88	50	45
QG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	96	88	50	45
NP	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 20-22 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	385	350	198	180
HP	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	96	88	50	45
QG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	96	88	50	45
NP	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 21-23 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	385	350	198	180
HP	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	96	88	50	45
QG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	96	88	50	45
NP	Hedge/Member		Decrease	USD	88	88	45	45

## 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 Penultimate Financial Futures (HP) - 1 Month Butterfly Month 22-24 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	385	350	198	180
HP	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	96	88	50	45
QG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	96	88	50	45
NP	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 23-25 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	385	350	198	180
HP	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	193	175	83	75
QG	Hedge/Member		Decrease	USD	175	175	75	75
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	193	175	83	75
NP	Hedge/Member		Decrease	USD	175	175	75	75
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 2-4 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	770	700	330	300
HP	Hedge/Member		Decrease	USD	700	700	300	300
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 24-26 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	96	88	50	45
QG	Hedge/Member		Decrease	USD	88	88	45	45
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 24-26 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	96	88	50	45
NP	Hedge/Member		Decrease	USD	88	88	45	45

## 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 Penultimate Financial Futures (HP) - 1 Month Butterfly Month 24-26 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	385	350	198	180
HP	Hedge/Member		Decrease	USD	350	350	180	180
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	165	150	69	63
QG	Hedge/Member		Decrease	USD	150	150	63	63
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	165	150	69	63
NP	Hedge/Member		Decrease	USD	150	150	63	63
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 3-5 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	660	600	275	250
HP	Hedge/Member		Decrease	USD	600	600	250	250
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 4-6 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50

## 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 Penultimate Financial Futures (HP) - 1 Month Butterfly Month 5-7 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 6-8 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 7-9 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50

## 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 Penultimate Financial Futures (HP) - 1 Month Butterfly Month 8-10 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (E-MINI NATURAL GAS FUTURES)</b>								
QG	Spec		Decrease	USD	124	113	55	50
QG	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (HENRY HUB PENULTIMATE)</b>								
NP	Spec		Decrease	USD	124	113	55	50
NP	Hedge/Member		Decrease	USD	113	113	50	50
<b>Henry Hub Natural Gas Penultimate Financial Futures (HP) - 1 Month Butterfly Month 9-11 (NYMEX NATURAL GAS FUTURES)</b>								
HP	Spec		Decrease	USD	495	450	220	200
HP	Hedge/Member		Decrease	USD	450	450	200	200
<b>PETROLEUM CRACKS AND SPREADS - Intra Spreads</b>								
<b>Chicago ULSD (Platts) vs. Heating Oil Spread Swap - All Months (CHI ULSD (PLATTS) VS. NY HRBR ULSD)</b>								
5C	Spec		Increase	USD	2,200	2,000	2,420	2,200
5C	Hedge/Member		Increase	USD	2,000	2,000	2,200	2,200
<b>East/West Fuel Oil Spread Swap - Tier 1 vs Tier 2 (EAST/WEST FUEL OIL SPREAD FUT)</b>								
EW	Spec		Increase	USD	1,650	1,500	1,760	1,600
EW	Hedge/Member		Increase	USD	1,500	1,500	1,600	1,600
<b>East/West Fuel Oil Spread Swap - Tier 1 vs Tier 2 (MINI EAST-WEST FUEL OIL FUTURES)</b>								
MEW	Spec		Increase	USD	165	150	176	160
MEW	Hedge/Member		Increase	USD	150	150	160	160
<b>East/West Fuel Oil Spread Swap - Tier 2 vs Tier 2 (EAST/WEST FUEL OIL SPREAD FUT)</b>								
EW	Spec		Increase	USD	1,650	1,500	1,760	1,600
EW	Hedge/Member		Increase	USD	1,500	1,500	1,600	1,600
<b>East/West Fuel Oil Spread Swap - Tier 2 vs Tier 2 (MINI EAST-WEST FUEL OIL FUTURES)</b>								
MEW	Spec		Increase	USD	165	150	176	160
MEW	Hedge/Member		Increase	USD	150	150	160	160



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>COAL - Inter-commodity Spread Rates</b>						
<b>CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
<b>CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
<b>CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Decrease	-1:+1	40%	40%	0%	0%
<b>COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
<b>COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	Increase	+15:-2	0%	0%	40%	40%
<b>COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs INDONESIA COAL (MCCLOSKEY SUB-BITUMINOUS) SWAP FUTURES (NY-MCC - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	60%	60%
<b>COAL (API 5) FOB NEWCASTLE (ARGUS/MCCLOSKEY) FUTURES (NY-ACM - CME) vs INDONESIA COAL (MCCLOSKEY SUB-BITUMINOUS) SWAP FUTURES (NY-MCC - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	70%	70%
<b>COAL (API 8) CFR SOUTH CHINA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-SSI - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	0%	0%	50%	50%
<b>COAL (API 8) CFR SOUTH CHINA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-SSI - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	20%	20%	50%	50%
<b>COAL (API 8) CFR SOUTH CHINA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-SSI - CME) vs COAL (API 5) FOB NEWCASTLE (ARGUS/MCCLOSKEY) FUTURES (NY-ACM - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
<b>COAL (API 8) CFR SOUTH CHINA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-SSI - CME) vs INDONESIA COAL (MCCLOSKEY SUB-BITUMINOUS) SWAP FUTURES (NY-MCC - CME)</b>						
Spread Credit Rate	Increase	+1:-1	45%	45%	75%	75%
<b>CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Decrease	+2:-1	40%	40%	0%	0%
<b>CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	Decrease	+2:-1	40%	40%	0%	0%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	Decrease	+2:-1	40%	40%	0%	0%
<b>CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Decrease	+2:-1	40%	40%	0%	0%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)</b>						
Spread Credit Rate	Increase	+2:-15	30%	30%	40%	40%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)</b>						
Spread Credit Rate	Increase	+2:-15	0%	0%	40%	40%
<b>Expand 1. N/A. 50438</b>						
Spread Credit Rate	Increase	+1:-1	0%	0%	50%	50%
<b>POWDER RIVER BASIN COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QP - CME) vs CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>CRUDE OIL - Inter-commodity Spread Rates</b>						
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME)</b>						
Spread Credit Rate	Increase	+19:-3	60%	60%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
<b>DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
<b>DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
<b>EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+19:-3	65%	65%	80%	80%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+3:-19	75%	75%	85%	85%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)</b>						
Spread Credit Rate	Increase	+5:-33	65%	65%	75%	75%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERR (NYM-UI - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)</b>						
Spread Credit Rate	Increase	+3:-19	65%	65%	75%	75%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+2:-15	50%	50%	60%	60%
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-9	60%	60%	80%	80%
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+2:-15	60%	60%	75%	75%
<b>EUROPEAN NAPHTHA CALENDAR SWAP (NYM-UN - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)</b>						
Spread Credit Rate	Increase	+1:-9	58%	58%	75%	75%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
<b>HEATING OIL FINANCIAL FUTURES (NY-BH - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
<b>HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-9	60%	60%	80%	80%
<b>LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+19:-3	60%	60%	75%	75%
<b>LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME)</b>						
Spread Credit Rate	Increase	+19:-3	60%	60%	75%	75%
<b>LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
<b>LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs JAPAN C&amp;F NAPHTHA (Platts) SWAP FUTURES (NY-JA)</b>						
Spread Credit Rate	Increase	+9:-1	55%	55%	75%	75%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs GULF COAST GASOLINE CALENDAR SWAP (NYM-GS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%
<b>LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% SULFUR (PLATTS) SWAP (NYM-MM - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
<b>NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	80%	80%
<b>NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	80%	80%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
<b>SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)</b>						
Spread Credit Rate	Increase	+5:-33	60%	60%	75%	75%
<b>SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+5:-33	70%	70%	80%	80%
<b>SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+5:+33	70%	70%	80%	80%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	80%	80%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
<b>ELECTRICITY - Inter-commodity Spread Rates</b>						
<b>HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs ISO NEW ENGLAND CONNECTICUT ZONE 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-P3 - CME)</b>						
Spread Credit Rate	Decrease	+1:-194	55%	55%	45%	45%
<b>NEPOOL INTER HUB 5MW DAY AHEAD OFF PEAK (NYM-H2 - CME) vs NEPOOL CONN 5MW DAY AHEAD OFF PEAK (NYM-P3 - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	80%	80%	65%	65%
<b>NATURAL GAS - Inter-commodity Spread Rates</b>						
<b>EL PASO NATURAL GAS CO. PERMIAN BASIN BASIS SWAP ( NYM-PM - CME) vs CIG ROCKY MOUNTAIN BASIS SWAP (PLATTS IFERC) (NYM-CI - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
<b>HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs ISO NEW ENGLAND CONNECTICUT ZONE 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-P3 - CME)</b>						
Spread Credit Rate	Decrease	+1:-194	55%	55%	45%	45%
<b>TEXAS GAS ZONE 1 BASIS SWAP (PLATTS IFERC) FUTURES (NY-9F - CME) vs TRANSCO ZONE 1 BASIS SWAP (PLATTS IFERC) FUTURES (NY-8E - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	95%	95%	80%	80%
<b>WAHA BASIS SWAP (PLATTS IFERC) (NYM-NW - CME) vs CIG ROCKY MOUNTAIN BASIS SWAP (PLATTS IFERC) (NYM-CI - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	75%	75%	60%	60%
<b>WAHA BASIS SWAP (PLATTS IFERC) (NYM-NW - CME) vs SAN JUAN BASIS SWAP (PLATTS IFERC) (NYM-NJ - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	75%	75%	65%	65%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>NGL/PETROCHEMICALS - Inter-commodity Spread Rates</b>						
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)</b>						
Spread Credit Rate	Increase	+1:-12	35%	35%	45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)</b>						
Spread Credit Rate	Increase	+1:-12	35%	35%	45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)</b>						
Spread Credit Rate	Increase	+1:-12	35%	35%	50%	50%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)</b>						
Spread Credit Rate	New	+1:-12			45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)</b>						
Spread Credit Rate	Increase	+1:-12	30%	30%	45%	45%
<b>CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	New	+15:-2			30%	30%
<b>CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	New	+15:-2			35%	35%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)</b>						
Spread Credit Rate	New	+15:-2			35%	35%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5) vs. CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K)</b>						
Spread Credit Rate	Increase	+1:-1	0%	0%	35%	35%
Spread Credit Rate	Increase	+1:-1	0%	0%	35%	35%
<b>EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)</b>						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
<b>EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)</b>						
Spread Credit Rate	Increase	+2:-15	45%	45%	55%	55%
Spread Credit Rate	Increase	+2:-15	45%	45%	55%	55%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME)</b>						
Spread Credit Rate	New	+1:-12			40%	40%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)</b>						
Spread Credit Rate	Increase	+2:-15	0%	0%	40%	40%



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+2:-15	45%	45%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	75%	75%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	60%	60%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)</b>						
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	75%	75%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)</b>						
Spread Credit Rate	Increase	+2:-15	25%	25%	50%	50%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	Increase	+2:-15	55%	55%	65%	65%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Increase	+2:-15	55%	55%	65%	65%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-9	40%	40%	70%	70%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5)</b>						
Spread Credit Rate	Increase	+2:-15	40%	40%	55%	55%
Spread Credit Rate	Increase	+2:-15	40%	40%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF)</b>						
Spread Credit Rate	Increase	+3:-19	30%	30%	60%	60%
Spread Credit Rate	Increase	+3:-19	30%	30%	60%	60%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY)</b>						
Spread Credit Rate	Increase	+2:-15	30%	30%	60%	60%
Spread Credit Rate	Increase	+2:-15	30%	30%	60%	60%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM)</b>						
Spread Credit Rate	Increase	+3:-19	40%	40%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	55%	55%
Spread Credit Rate	Increase	+1:-1	30%	30%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE)</b>						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N)</b>						
Spread Credit Rate	Increase	+2:-15	30%	30%	60%	60%
Spread Credit Rate	Increase	+2:-15	30%	30%	60%	60%
<b>GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)</b>						
Spread Credit Rate	Increase	+1:-1	0%	0%	40%	40%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)</b>						
Spread Credit Rate	Increase	+15:-2	30%	30%	50%	50%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME)</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)</b>						
Spread Credit Rate	Increase	+1:-1	0%	0%	35%	35%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+15:-2	30%	30%	65%	65%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)</b>						
Spread Credit Rate	Increase	+12:-1	35%	35%	55%	55%
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+12:-1	50%	50%	65%	65%
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	55%	55%	50%	50%
<b>LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)</b>						
Spread Credit Rate	Increase	+12:-1	30%	30%	45%	45%
<b>LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0) vs. GULF COAST NO.6 FUEL OIL 3.0% S (NY-MF)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)</b>						
Spread Credit Rate	Increase	+12:-1	35%	35%	55%	55%
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+12:-1	40%	40%	65%	65%
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
<b>NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
<b>NY HARBOR RESIDUAL FUEL 1.0% S (NY-MM) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)</b>						
Spread Credit Rate	Increase	+1:-1	35%	35%	55%	55%
<b>PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+15:-2	55%	55%	65%	65%
<b>RBOB GASOLINE FUTURES (NY-RB - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+15:-2	30%	30%	65%	65%
<b>SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
<b>SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+2:-15	35%	35%	55%	55%
<b>SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
<b>SINGAPORE NAPHTHA SWAP (NY-SP - CME) vs EURO PROPANE CIF ARA SWAP (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+1:-9	40%	40%	70%	70%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>REFINED PRODUCTS - Inter-commodity Spread Rates</b>						
<b>1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-SE - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)</b>						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%
<b>1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-UF - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)</b>						
Spread Credit Rate	Increase	+1:-1	45%	45%	65%	65%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)</b>						
Spread Credit Rate	Increase	+1:-12	35%	35%	45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)</b>						
Spread Credit Rate	Increase	+1:-12	35%	35%	45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)</b>						
Spread Credit Rate	Increase	+1:-12	35%	35%	50%	50%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)</b>						
Spread Credit Rate	New	+1:-12			45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
<b>ARGUS PROPANE (SAUDI ARAMCO) SWAP FUTURES (NY-9N - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)</b>						
Spread Credit Rate	Increase	+1:-12	30%	30%	45%	45%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
<b>CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	40%	40%	0%	0%
<b>CENTRAL APPALACHIAN COAL FUTURES (NY-QL - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Decrease	-1:+1	40%	40%	0%	0%
<b>COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
<b>COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	Increase	+15:-2	0%	0%	40%	40%
<b>CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	New	+15:-2			30%	30%
<b>CONWAY NATURAL GASOLINE (OPIS) SWAP FUTURES (NY-8L - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	40%	40%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5 - CME)</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	New	+15:-2			35%	35%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)</b>						
Spread Credit Rate	New	+15:-2			35%	35%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)</b>						
Spread Credit Rate	New	+1:-1			35%	35%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY - CME)</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)</b>						
Spread Credit Rate	New	+1:-1			40%	40%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Decrease	+2:-1	40%	40%	0%	0%
<b>CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	Decrease	+2:-1	40%	40%	0%	0%
<b>CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	Decrease	+2:-1	40%	40%	0%	0%
<b>CSX COAL (PLATTS OTC BROKER INDEX) SWAP FUTURES (NY-QX - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Decrease	+2:-1	40%	40%	0%	0%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME)</b>						
Spread Credit Rate	Increase	+19:-3	60%	60%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
<b>DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
<b>DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
<b>EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5) vs. CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K)</b>						
Spread Credit Rate	Increase	+1:-1	0%	0%	35%	35%
Spread Credit Rate	Increase	+1:-1	0%	0%	35%	35%
<b>EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+19:-3	65%	65%	80%	80%
<b>EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+2:-15	65%	65%	85%	85%
<b>EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)</b>						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
<b>EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	75%	75%	85%	85%
<b>EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	Increase	+1:-1	80%	80%	90%	90%
<b>EUROPEAN 1% FUEL OIL CARGOES FOB MED (PLATTS) SWAP FUTURES (NY-EFM - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	85%	85%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+3:-19	75%	75%	85%	85%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	80%	80%	90%	90%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)</b>						
Spread Credit Rate	Increase	+5:-33	65%	65%	75%	75%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	90%	90%
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	75%	75%	90%	90%



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>EUROPEAN 3.5% FUEL OIL (PLATTS) CARGOES FOB MED CALENDAR SWAP FUTURES (NY-UI - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	90%	90%
<b>EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERR (NYM-UI - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)</b>						
Spread Credit Rate	Increase	+3:-19	65%	65%	75%	75%
<b>EUROPEAN 3.5% FUEL OIL ROTTERDAM CALENDAR SWAP (NYM-UV - CME) vs EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERR (NYM-UI - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	95%	95%
<b>EUROPEAN 3.5% FUEL OIL ROTTERDAM CALENDAR SWAP (NYM-UV - CME) vs GULF COAST #6 FUEL 3.0% SWAP (NYM-MF - CME)</b>						
Spread Credit Rate	Increase	+3:-19	75%	75%	85%	85%
<b>EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME) vs EUROPEAN 3.5% FUEL OIL ROTTERDAM CALENDAR SWAP (NYM-UV - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>EUROPEAN GASOIL (ICE) CALENDAR SWAP (NYM-GX - CME) vs SINGAPORE FUEL OIL 180CST CALENDAR SWAP (NYM-UA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)</b>						
Spread Credit Rate	Increase	+2:-15	80%	80%	90%	90%
<b>EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)</b>						
Spread Credit Rate	Increase	+2:-15	45%	45%	55%	55%
Spread Credit Rate	Increase	+2:-15	45%	45%	55%	55%
<b>EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%
<b>EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs COAL (API 2) CIF ARA (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MTF - CME)</b>						
Spread Credit Rate	Increase	+2:-15	30%	30%	40%	40%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs COAL (API 4) FOB RICHARDS BAY (ARGUS/MCCLOSKEY) SWAP FUTURES (NY-MFF - CME)</b>						
Spread Credit Rate	Increase	+2:-15	0%	0%	40%	40%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME)</b>						
Spread Credit Rate	New	+1:-12			40%	40%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)</b>						
Spread Credit Rate	Increase	+2:-15	0%	0%	40%	40%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+2:-15	45%	45%	55%	55%
<b>EUROPEAN JET KEROSENE (PLATTS) CARGOES CIF NWE CALENDAR SWAP FUTURES (NY-UJ - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+2:-15	50%	50%	60%	60%
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF NWE SWAP FUTURES (NY-1X - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	65%	65%
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-9	60%	60%	80%	80%
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	65%	65%
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	Increase	+1:-1	35%	35%	50%	50%
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+2:-15	60%	60%	75%	75%
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)</b>						
Spread Credit Rate	Increase	+2:-15	35%	35%	45%	45%
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	Increase	+2:-15	34%	34%	45%	45%
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)</b>						
Spread Credit Rate	Increase	+2:-15	65%	65%	75%	75%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-9	80%	80%	90%	90%
<b>EUROPEAN NAPHTHA CALENDAR SWAP (NYM-UN - CME) vs LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS)</b>						
Spread Credit Rate	Increase	+1:-9	58%	58%	75%	75%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	75%	75%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	60%	60%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)</b>						
Spread Credit Rate	Increase	+1:-12	40%	40%	50%	50%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	75%	75%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)</b>						
Spread Credit Rate	Increase	+2:-15	25%	25%	50%	50%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	Increase	+2:-15	55%	55%	65%	65%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Increase	+2:-15	55%	55%	65%	65%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-9	40%	40%	70%	70%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUTURES (NY-A5)</b>						
Spread Credit Rate	Increase	+2:-15	40%	40%	55%	55%
Spread Credit Rate	Increase	+2:-15	40%	40%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF)</b>						
Spread Credit Rate	Increase	+3:-19	30%	30%	60%	60%
Spread Credit Rate	Increase	+3:-19	30%	30%	60%	60%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. GULF COAST ULSD (PLATTS) SWAP FUTURES (NY-LY)</b>						
Spread Credit Rate	Increase	+2:-15	30%	30%	60%	60%
Spread Credit Rate	Increase	+2:-15	30%	30%	60%	60%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM)</b>						
Spread Credit Rate	Increase	+3:-19	40%	40%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	55%	55%
Spread Credit Rate	Increase	+1:-1	30%	30%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE)</b>						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
<b>EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS) vs. SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N)</b>						
Spread Credit Rate	Increase	+2:-15	30%	30%	60%	60%
Spread Credit Rate	Increase	+2:-15	30%	30%	60%	60%
<b>GASOIL CALENDAR SWAP (NY-BG) vs NY 3.0% FUEL OIL (PLATTS) SWP (NY-H1)</b>						
Spread Credit Rate	Decrease	+2:-15	65%	65%	55%	55%
<b>GASOIL CALENDAR SWAP (NY-GX) vs NY 3.0% FUEL OIL (PLATTS) SWP (NY-H1)</b>						
Spread Credit Rate	Decrease	+2:-15	65%	65%	55%	55%
<b>GASOIL CALENDAR SWAP (NY-GX) vs NY HARBOR RESIDUAL FUEL 1.0% S (NY-MM)</b>						
Spread Credit Rate	Increase	+2:-15	50%	50%	60%	60%
<b>GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+2:-15	55%	55%	70%	70%
<b>GULF COAST GASOLINE CALENDAR SWAP (NYM-GS - CME) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)</b>						
Spread Credit Rate	Increase	+1:-1	0%	0%	40%	40%
<b>GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
<b>GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	80%	80%
<b>GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>GULF COAST NO. 6 FUEL OIL 3.0% SULFUR (PLATTS) SWAP (NYM-MF - CME) vs HEATING OIL (NYM-HO, MP, BH)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	80%	80%
<b>GULF COAST NO. 6 FUEL OIL 3.0% SULFUR (PLATTS) SWAP (NYM-MF - CME) vs NY HARBOR RBOB (BLENDSTOCK) GAS (NYM-RB, RL, RT)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-1W - CME)</b>						
Spread Credit Rate	Increase	+19:-3	50%	50%	70%	70%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)</b>						
Spread Credit Rate	Increase	+15:-2	30%	30%	50%	50%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs CONWAY NORMAL BUTANE (OPIS) SWAP FUTURES (NY-8M - CME)</b>						
Spread Credit Rate	New	+1:-1			40%	40%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs CONWAY PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-8K - CME)</b>						
Spread Credit Rate	Increase	+1:-1	0%	0%	35%	35%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+19:-3	50%	50%	65%	65%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	Increase	+19:-3	50%	50%	70%	70%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)</b>						
Spread Credit Rate	Increase	+9:-1	65%	65%	75%	75%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+15:-2	30%	30%	65%	65%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-GE - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME)</b>						
Spread Credit Rate	Increase	+9:-1	60%	60%	75%	75%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, BH, MP)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	70%	70%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME)</b>						
Spread Credit Rate	Increase	+19:-3	50%	50%	70%	70%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME)</b>						
Spread Credit Rate	Increase	+15:-2	50%	50%	65%	65%
<b>GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)</b>						
Spread Credit Rate	Increase	+12:-1	35%	35%	55%	55%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+12:-1	50%	50%	65%	65%
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)</b>						
Spread Credit Rate	Increase	+25:-3	60%	60%	80%	80%
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Decrease	+1:-1	55%	55%	50%	50%
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
<b>HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>HEATING OIL FINANCIAL FUTURES (NY-BH - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>HEATING OIL FINANCIAL FUTURES (NY-BH - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
<b>HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)</b>						
Spread Credit Rate	Increase	+25:-3	60%	60%	80%	80%
<b>HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
<b>HEATING OIL LAST DAY FINANCIAL FUTURES (NY-23 - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUT (NY-JA) vs. EIA FLAT TAX ON-HIGHWAY DIESEL SWAP FUT (NY-A5)</b>						
Spread Credit Rate	Increase	+1:-9	45%	45%	55%	55%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-9	60%	60%	80%	80%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	65%	65%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-9	60%	60%	75%	75%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	Increase	+1:-9	60%	60%	70%	70%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	Increase	+3:-25	65%	65%	80%	80%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	Increase	+3:-25	65%	65%	80%	80%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)</b>						
Spread Credit Rate	Increase	+3:-25	65%	65%	80%	80%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Increase	+3:-25	65%	65%	80%	80%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-JA - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-9	60%	60%	90%	90%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-UJ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+2:-15	50%	50%	60%	60%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-UJ - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	Increase	+2:-15	50%	50%	60%	60%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-UN - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%
<b>JAPAN C&amp;F NAPHTHA (PLATTS) SWAP FUTURES (NY-UN - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	Increase	+2:-15	60%	60%	70%	70%



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+19:-3	60%	60%	75%	75%
<b>LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME)</b>						
Spread Credit Rate	Increase	+19:-3	60%	60%	75%	75%
<b>LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
<b>LIGHT SWEET CRUDE OIL FUTURES (NY-CL, CS, WS) vs JAPAN C&amp;F NAPHTHA (Platts) SWAP FUTURES (NY-JA)</b>						
Spread Credit Rate	Increase	+9:-1	55%	55%	75%	75%
<b>LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs GULF COAST GASOLINE CALENDAR SWAP (NYM-GS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	65%	65%
<b>LIGHT, SWEET CRUDE OIL FUTURES (NYM-CL, CS, WS) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% SULFUR (PLATTS) SWAP (NYM-MM - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)</b>						
Spread Credit Rate	Increase	+12:-1	30%	30%	45%	45%
<b>LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
<b>MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0) vs. GULF COAST NO.6 FUEL OIL 3.0% (NY-MF)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
Spread Credit Rate	Increase	+1:-1	40%	40%	55%	55%
<b>NEW YORK 3.0% FUEL OIL (PLATTS) SWAP (NYM-H1 - CME) vs NY HARBOR RESIDUAL FUEL 1.0% SWAP (NYM-MM - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	90%	90%
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP FUTURES (NY-7H - CME)</b>						
Spread Credit Rate	Increase	+25:-3	60%	60%	80%	80%
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME) vs SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs ARGUS PROPANE FAR EAST INDEX SWAP FUTURES (NY-7E - CME)</b>						
Spread Credit Rate	Increase	+12:-1	35%	35%	55%	55%
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+12:-1	40%	40%	65%	65%
<b>NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO, MP, BH) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	80%	80%
<b>NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+7:-1	70%	70%	85%	85%
<b>NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
<b>NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
<b>NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	75%	75%
<b>NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) FOB MED SWAP FUTURES (NY-3G - CME)</b>						
Spread Credit Rate	Increase	+25:-3	30%	30%	65%	65%
<b>NY 2.2% FUEL OIL (PLATTS) SWAP FUTURES (NY-MM - CME) vs SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	70%	70%
<b>NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	80%	80%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs EUROPEAN NAPHTHA (PLATTS) CALENDAR SWAP FUTURES (NY-UN - CME)</b>						
Spread Credit Rate	Increase	+15:-2	55%	55%	65%	65%
<b>NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
<b>NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	90%	90%
<b>NY 3.0% FUEL OIL (PLATTS) SWAP FUTURES (NY-H1 - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
<b>NY HARBOR RBOB (BLENDSTOCK) GAS (NYM-RB, RL, RT) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% SULFUR (PLATTS) SWAP (NYM-MM - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
<b>NY HARBOR RESIDUAL FUEL 1.0% S (NY-MM) vs. MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0)</b>						
Spread Credit Rate	Increase	+1:-1	35%	35%	55%	55%
<b>NY HARBOR RESIDUAL FUEL 1.0% SWAP (NYM-MM - CME) vs HEATING OIL FINANCIAL FUTURES (NYM-HO, BH, MP)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>NY-SP - SINGAPORE NAPHTHA SWAP vs NY-3G - PREMIUM UNLD 10P FOB MED SWP</b>						
Spread Credit Rate	Increase	+15:-2	55%	55%	70%	70%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs GULF COAST UNL 87 (PLATTS) CALENDAR SWAP FUTURES (NY-GS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	75%	75%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE FUTURES (NY-RB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	80%	80%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
<b>OMAN CRUDE OIL (NY-OQ - CME) vs SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME) vs LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP FUTURES (NY-LX - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	45%	45%
<b>RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+15:-2	55%	55%	65%	65%
<b>RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs GULF COAST JET FUEL (PLATTS) CALENDAR SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>RBOB GASOLINE CALENDAR SWAP FUTURES (NY-RL - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
<b>RBOB GASOLINE FINANCIAL FUTURES (NY-RT - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>RBOB GASOLINE FUTURES (NY-27 - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+15:-2	60%	60%	70%	70%
<b>RBOB GASOLINE FUTURES (NY-27 - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	Increase	+15:-2	60%	60%	75%	75%
<b>RBOB GASOLINE FUTURES (NY-RB - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+15:-2	60%	60%	70%	70%
<b>RBOB GASOLINE FUTURES (NY-RB - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	Increase	+15:-2	60%	60%	75%	75%
<b>RBOB GASOLINE FUTURES (NY-RB - CME) vs EUROPEAN PROPANE CIF ARA (ARGUS) SWAP FUTURES (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+15:-2	30%	30%	65%	65%
<b>RBOB GASOLINE FUTURES (NY-RL - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+15:-2	60%	60%	70%	70%
<b>RBOB GASOLINE FUTURES (NY-RL - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	Increase	+15:-2	60%	60%	75%	75%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>RBOB GASOLINE FUTURES (NY-RT - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+15:-2	60%	60%	70%	70%
<b>RBOB GASOLINE FUTURES (NY-RT - CME) vs EUROPEAN 3.5% FUEL OIL (PLATTS) BARGES FOB RDAM CALENDAR SWAP FUTURES (NY-UV - CME)</b>						
Spread Credit Rate	Increase	+15:-2	60%	60%	75%	75%
<b>RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+15:-2	60%	60%	70%	70%
<b>RBOB GASOLINE LAST DAY FINANCIAL FUTURES (NY-27 - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+2:-15	70%	70%	80%	80%
<b>SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)</b>						
Spread Credit Rate	Increase	+5:-33	60%	60%	75%	75%
<b>SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+2:-15	35%	35%	50%	50%
<b>SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	Increase	+2:-15	70%	70%	80%	80%
<b>SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+5:-33	70%	70%	80%	80%
<b>SINGAPORE FUEL OIL 180 CST (PLATTS) CALENDAR SWAP FUTURES (NY-UA - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	Increase	+2:-15	40%	40%	55%	55%
<b>SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs EUROPEAN 1% FUEL OIL (PLATTS) CARGOES FOB NWE CALENDAR SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	75%	75%	90%	90%
<b>SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+2:-15	70%	70%	80%	80%
<b>SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+2:-15	35%	35%	55%	55%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs NEW YORK HARBOR RESIDUAL FUEL 1.0% (PLATTS) SWAP FUTURES (NY-MM - CME)</b>						
Spread Credit Rate	Increase	+2:-15	65%	65%	80%	80%
<b>SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs OMAN CRUDE OIL (NY-OQ - CME)</b>						
Spread Credit Rate	Increase	+5:+33	70%	70%	80%	80%
<b>SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-SE - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	Increase	+2:-15	40%	40%	50%	50%
<b>SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs EUROPEAN GASOIL (ICE) SWAP FUTURES (NY-GX - CME)</b>						
Spread Credit Rate	Increase	-15:+2	80%	80%	90%	90%
<b>SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs EUROPEAN GASOIL BULLET SWAP FUTURES (NY-BG - CME)</b>						
Spread Credit Rate	Increase	+15:-2	85%	85%	90%	90%
<b>SINGAPORE GASOIL (PLATTS) SWAP FUTURES (NY-SG - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)</b>						
Spread Credit Rate	Increase	+1:-1	45%	45%	55%	55%
<b>SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME) vs GULF COAST NO. 6 FUEL OIL 3.0% (PLATTS) SWAP FUTURES (NY-MF - CME)</b>						
Spread Credit Rate	Increase	+1:-1	50%	50%	60%	60%
<b>SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-SE - CME)</b>						
Spread Credit Rate	Increase	+15:-2	50%	50%	70%	70%
<b>SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs 1% FUEL OIL (PLATTS) CARGOES CIF MED SWAP FUTURES (NY-UF - CME)</b>						
Spread Credit Rate	Increase	+15:-2	50%	50%	70%	70%
<b>SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs LIGHT SWEET CRUDE OIL FUTURES (NY-CL - CME)</b>						
Spread Credit Rate	Increase	+1:-1	55%	55%	75%	75%
<b>SINGAPORE MOGAS 92 UNLEADED (PLATTS) SWAP FUTURES (NY-1N - CME) vs SINGAPORE FUEL OIL 380 CST (PLATTS) SWAP FUTURES (NY-UA - CME)</b>						
Spread Credit Rate	Increase	+15:-2	60%	60%	70%	70%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs DATED BRENT (PLATTS) CALENDAR SWAP FUTURES (NY-UB - CME)</b>						
Spread Credit Rate	Increase	+1:-1	60%	60%	80%	80%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs DME OMAN CRUDE OIL SWAP FUTURES (NY-DOO - CME)</b>						
Spread Credit Rate	Increase	+1:-1	70%	70%	80%	80%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Inter-commodity Spread Rates</b>						
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs HEATING OIL CALENDAR SWAP FUTURES (NY-MP - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs HEATING OIL FINANCIAL FUTURES (NY-BH - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (NY-HO - CME)</b>						
Spread Credit Rate	Increase	+1:-1	65%	65%	75%	75%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs PROPANE NON-LDH MONT BELVIEU (OPIS) SWAP FUTURES (NY-1R - CME)</b>						
Spread Credit Rate	Increase	+1:-1	30%	30%	50%	50%
<b>SINGAPORE NAPHTHA (PLATTS) SWAP FUTURES (NY-SP - CME) vs SINGAPORE JET KEROSENE (PLATTS) SWAP FUTURES (NY-KS - CME)</b>						
Spread Credit Rate	Increase	+1:-1	40%	40%	50%	50%
<b>SINGAPORE NAPHTHA SWAP (NY-SP - CME) vs EURO PROPANE CIF ARA SWAP (NY-PS - CME)</b>						
Spread Credit Rate	Increase	+1:-9	40%	40%	70%	70%

## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Short Option Minimum (SOM) Rate</b>						
<b>AGRICULTURE - Short Option Minimum (SOM) Rate</b>						
<b>UAN FOB FOB NOLA SWAP FUTURE (UFU, UFU) - SOM</b>						
Clearing Member Rate		Decrease	55.000	50.000	22.000	20.000
<b>UREA (GRANULAR) FOB EGYPT SWAP (UFG) - SOM</b>						
Clearing Member Rate		Decrease	55.000	50.000	33.000	30.000
<b>UREA (GRANULAR) FOB US GULF SWAP FUTURE (UFN, UFN) - SOM</b>						
Clearing Member Rate		Decrease	55.000	50.000	33.000	30.000
<b>UREA (PRILLED BULK) FOB YUZHNY SWAP (UFZ) - SOM</b>						
Clearing Member Rate		Decrease	55.000	50.000	22.000	20.000
<b>CRUDE OIL SPREADS - Short Option Minimum (SOM) Rate</b>						
<b>WEST TEXAS INTERMEDIATE 1 MONTH CALENDAR COMBO (CA, DNM, WA) - SOM</b>						
Clearing Member Rate		Decrease	31.900	29.000	30.800	28.000
<b>WTI CRUDE OIL 1 MONTH CSO (7A, A2) - SOM</b>						
Clearing Member Rate		Increase	18.700	17.000	19.800	18.000



## SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	<u>Tier Description</u>	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
<b>Volatility Scan (volScan) Rate</b>						
<b>AGRICULTURE - Volatility Scan (volScan) Rate</b>						
<b>NYMEX COCOA FUTURES (CJ) - volScan</b>						
Clearing Member Rate		Decrease		0.050		0.030
<b>NYMEX COFFEE FUTURES (KT) - volScan</b>						
Clearing Member Rate		Decrease		0.050		0.030
<b>NYMEX COTTON FUTURES (TT) - volScan</b>						
Clearing Member Rate		Decrease		0.050		0.030
<b>NYMEX NO. 11 SUGAR FUTURES (YO) - volScan</b>						
Clearing Member Rate		Decrease		0.050		0.030
<b>UAN FOB FOB NOLA SWAP FUTURE (UFU, UFU) - volScan</b>						
Clearing Member Rate		Decrease		0.080		0.060
<b>UREA (GRANULAR) FOB EGYPT SWAP (UFG) - volScan</b>						
Clearing Member Rate		Decrease		0.080		0.060
<b>UREA (GRANULAR) FOB US GULF SWAP FUTURE (UFN, UFN) - volScan</b>						
Clearing Member Rate		Decrease		0.080		0.060
<b>UREA (PRILLED BULK) FOB YUZHNY SWAP (UFZ) - volScan</b>						
Clearing Member Rate		Decrease		0.080		0.060