



15-145

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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, May 28, 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 29, 2015.

Current rates as of:

Thursday, May 28, 2015.

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

ELECTRICITY - Outright Rates

AER-DAYTON HUB MONTHLY (VM)

VM	Spec	Mnths 3-4	Increase	USD	1,760	1,600	2,558	2,325
VM	Hedge/Member	Mnths 3-4	Increase	USD	1,600	1,600	2,325	2,325

NORTHERN ILLINOIS HUB MONTHLY (UM)

UM	Spec	Mnth 2	Increase	USD	2,750	2,500	3,025	2,750
UM	Hedge/Member	Mnth 2	Increase	USD	2,500	2,500	2,750	2,750

PJM AD HUB 5MW REAL TIME PK (Z9)

Z9	Spec	Mnth 2	Increase	USD	330	300	495	450
Z9	Hedge/Member	Mnth 2	Increase	USD	300	300	450	450

PJM AECO DA PEAK (Y1)

Y1	Spec	Mnth 2	Increase	USD	440	400	550	500
Y1	Hedge/Member	Mnth 2	Increase	USD	400	400	500	500
Y1	Spec	Mnths 3-5	Increase	USD	330	300	385	350
Y1	Hedge/Member	Mnths 3-5	Increase	USD	300	300	350	350

PJM METED ZONE PK CAL LMP FUTURES (47)

47	Spec	Mnths 3-6	Increase	USD	330	300	385	350
47	Hedge/Member	Mnths 3-6	Increase	USD	300	300	350	350

PJM MONTHLY (JM)

JM	Spec	Mnths 4-5	Increase	USD	2,310	2,100	2,778	2,525
JM	Hedge/Member	Mnths 4-5	Increase	USD	2,100	2,100	2,525	2,525
JM	Spec	Mnth 3	Increase	USD	2,750	2,500	3,300	3,000
JM	Hedge/Member	Mnth 3	Increase	USD	2,500	2,500	3,000	3,000

PJM PPL DA PEAK (L5)

L5	Spec	Mnth 2	Increase	USD	495	450	550	500
L5	Hedge/Member	Mnth 2	Increase	USD	450	450	500	500
L5	Spec	Mnths 3-11	Increase	USD	248	225	275	250
L5	Hedge/Member	Mnths 3-11	Increase	USD	225	225	250	250

PJM WES HUB PEAK CAL MON REAL TIME (L1)

L1	Spec	Mnth 2	Increase	USD	440	400	550	500
L1	Hedge/Member	Mnth 2	Increase	USD	400	400	500	500
L1	Spec	Mnths 3-5	Increase	USD	220	200	358	325
L1	Hedge/Member	Mnths 3-5	Increase	USD	200	200	325	325
L1	Spec	Mnths 6-11	Increase	USD	220	200	275	250
L1	Hedge/Member	Mnths 6-11	Increase	USD	200	200	250	250

PJM WES HUB PEAK LMP 50 MW (4S)

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
4S	Spec	Mnth 2	Increase	USD	4,400	4,000	5,500	5,000
4S	Hedge/Member	Mnth 2	Increase	USD	4,000	4,000	5,000	5,000
4S	Spec	Mnths 3-5	Increase	USD	2,200	2,000	3,575	3,250
4S	Hedge/Member	Mnths 3-5	Increase	USD	2,000	2,000	3,250	3,250
4S	Spec	Mnths 6-11	Increase	USD	2,200	2,000	2,750	2,500
4S	Hedge/Member	Mnths 6-11	Increase	USD	2,000	2,000	2,500	2,500
PJM WESTHDA PEAK (J4)								
J4	Spec	Mnths 3-5	Increase	USD	275	250	358	325
J4	Hedge/Member	Mnths 3-5	Increase	USD	250	250	325	325
FX - Outright Rates								
EC/SKR CROSS RATE FUTURES (KE)								
KE	Spec		Increase	SEK	24,200	22,000	26,400	24,000
KE	Hedge/Member		Increase	SEK	22,000	22,000	24,000	24,000
INTEREST RATES - Outright Rates								
ONE MONTH EURODOLLAR FUTURES (EM)								
EM	Spec	Mnth 1-4	Increase	USD	231	210	253	230
EM	Hedge/Member	Mnth 1-4	Increase	USD	210	210	230	230
METALS - Outright Rates								
NYMEX HOT ROLLED STEEL FUTURES (HR)								
HR	Spec	Mnth 1-2	Increase	USD	396	360	473	430
HR	Hedge/Member	Mnth 1-2	Increase	USD	360	360	430	430

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NGL/PETROCHEMICALS - Outright Rates								
CONWAY PROPANE 5 DEC. FUT (8K)								
8K	Spec	Mth 1	Decrease	USD	3,850	3,500	2,310	2,100
8K	Hedge/Member	Mth 1	Decrease	USD	3,500	3,500	2,100	2,100
8K	Spec	Mth 2	Decrease	USD	3,300	3,000	2,200	2,000
8K	Hedge/Member	Mth 2	Decrease	USD	3,000	3,000	2,000	2,000
8K	Spec	Mth 3+	Decrease	USD	3,080	2,800	2,145	1,950
8K	Hedge/Member	Mth 3+	Decrease	USD	2,800	2,800	1,950	1,950
ETHANE 5 DECIMAL (C0)								
C0	Spec	Mnths 1-3	Decrease	USD	1,210	1,100	880	800
C0	Hedge/Member	Mnths 1-3	Decrease	USD	1,100	1,100	800	800
C0	Spec	Mnths 4+	Decrease	USD	880	800	715	650
C0	Hedge/Member	Mnths 4+	Decrease	USD	800	800	650	650
EURO PROPANE CIF ARA FUT (PS)								
PS	Spec	Mths 2 - 3	Decrease	USD	48,400	44,000	38,500	35,000
PS	Hedge/Member	Mths 2 - 3	Decrease	USD	44,000	44,000	35,000	35,000
PS	Spec	Mths 4+	Decrease	USD	45,100	41,000	38,500	35,000
PS	Hedge/Member	Mths 4+	Decrease	USD	41,000	41,000	35,000	35,000
MT. BELVIEU MINI LDH PROPANE FUT (81)								
81	Spec	Mth 1	Decrease	USD	264	240	210	191
81	Hedge/Member	Mth 1	Decrease	USD	240	240	191	191
81	Spec	Mth 2-3	Decrease	USD	231	210	210	191
81	Hedge/Member	Mth 2-3	Decrease	USD	210	210	191	191
MT. BLVU PHSCL ISOBUTANE OPIS (3L)								
3L	Spec		Decrease	USD	5,500	5,000	3,850	3,500
3L	Hedge/Member		Decrease	USD	5,000	5,000	3,500	3,500
MT. BLVU PHSCL LDH PROPAN OPIS (3N)								
3N	Spec		Decrease	USD	4,400	4,000	2,750	2,500
3N	Hedge/Member		Decrease	USD	4,000	4,000	2,500	2,500
MT. BLVU PHSCL NONLDH PN OPIS (3P)								
3P	Spec		Decrease	USD	4,400	4,000	2,750	2,500
3P	Hedge/Member		Decrease	USD	4,000	4,000	2,500	2,500
PGP POLYMER GRD PROPYLENE CAL FUT (PGP)								
PGP	Spec	Mth 1	Decrease	USD	4,180	3,800	2,750	2,500
PGP	Hedge/Member	Mth 1	Decrease	USD	3,800	3,800	2,500	2,500
PGP	Spec	Mth 2+	Decrease	USD	3,850	3,500	2,420	2,200
PGP	Hedge/Member	Mth 2+	Decrease	USD	3,500	3,500	2,200	2,200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PROPANE 5 DECIMAL (B0)								
B0	Spec	Mth 1	Decrease	USD	2,640	2,400	2,101	1,910
B0	Hedge/Member	Mth 1	Decrease	USD	2,400	2,400	1,910	1,910
B0	Spec	Mth 2-3	Decrease	USD	2,310	2,100	2,096	1,905
B0	Hedge/Member	Mth 2-3	Decrease	USD	2,100	2,100	1,905	1,905
PROPANE NON LDH MT BELVIEU (1R)								
1R	Spec	Mth 1	Decrease	USD	2,750	2,500	1,925	1,750
1R	Hedge/Member	Mth 1	Decrease	USD	2,500	2,500	1,750	1,750
1R	Spec	Mth 2+	Decrease	USD	2,750	2,500	1,925	1,750
1R	Hedge/Member	Mth 2+	Decrease	USD	2,500	2,500	1,750	1,750
PETROLEUM CRACKS AND SPREADS - Outright Rates								
EAST/WEST FUEL OIL SPREAD FUT (EW)								
EW	Spec	Mths 2-3	Increase	USD	3,520	3,200	4,180	3,800
EW	Hedge/Member	Mths 2-3	Increase	USD	3,200	3,200	3,800	3,800
MINI 380CST VS 3.5% FUEL OIL FUT (MSB)								
MSB	Spec	Mnth 2-15	Increase	USD	440	400	484	440
MSB	Hedge/Member	Mnth 2-15	Increase	USD	400	400	440	440
MINI EAST-WEST FUEL OIL FUTURES (MEW)								
MEW	Spec	Mths 2-3	Increase	USD	352	320	418	380
MEW	Hedge/Member	Mths 2-3	Increase	USD	320	320	380	380
SING 380 FUEL OIL VS FUEL OIL ROTDM (EVC)								
EVC	Spec	Mnth 2-15	Increase	USD	4,400	4,000	4,840	4,400
EVC	Hedge/Member	Mnth 2-15	Increase	USD	4,000	4,000	4,400	4,400

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Bean Spread: May 16 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	11	10	22	20
YK	Hedge/Member		Increase	USD	10	10	20	20
Bean Spread: May 16 vs Jul 16 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	55	50	110	100
S	Hedge/Member		Increase	USD	50	50	100	100
Bean Spread: Nov 15 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	33	30	44	40
YK	Hedge/Member		Increase	USD	30	30	40	40
Bean Spread: Nov 15 vs Jul 16 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	165	150	220	200
S	Hedge/Member		Increase	USD	150	150	200	200
Bean Spread: Aug 15 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	66	60
YK	Hedge/Member		Decrease	USD	100	100	60	60
Bean Spread: Aug 15 vs Jan 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	330	300
S	Hedge/Member		Decrease	USD	500	500	300	300
Bean Spread: Aug 15 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	88	80
YK	Hedge/Member		Decrease	USD	100	100	80	80
Bean Spread: Aug 15 vs Jul 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	440	400
S	Hedge/Member		Decrease	USD	500	500	400	400
Bean Spread: Aug 15 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	66	60	44	40
YK	Hedge/Member		Decrease	USD	60	60	40	40
Bean Spread: Aug 15 vs Sep 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	330	300	220	200
S	Hedge/Member		Decrease	USD	300	300	200	200
Bean Spread: Jan 16 vs Jul 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	77	70
YK	Hedge/Member		Decrease	USD	100	100	70	70

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bean Spread: Jan 16 vs Jul 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	385	350
S	Hedge/Member		Decrease	USD	500	500	350	350
Bean Spread: Jan 16 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	33	30	44	40
YK	Hedge/Member		Increase	USD	30	30	40	40
Bean Spread: Jan 16 vs Jul 16 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	165	150	220	200
S	Hedge/Member		Increase	USD	150	150	200	200
Bean Spread: Jul 15 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	132	120	88	80
YK	Hedge/Member		Decrease	USD	120	120	80	80
Bean Spread: Jul 15 vs Jul 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	660	600	440	400
S	Hedge/Member		Decrease	USD	600	600	400	400
Bean Spread: Jul 15 vs Mar 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	121	110	77	70
YK	Hedge/Member		Decrease	USD	110	110	70	70
Bean Spread: Jul 15 vs Mar 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	605	550	385	350
S	Hedge/Member		Decrease	USD	550	550	350	350
Bean Spread: Mar 16 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	66	60
YK	Hedge/Member		Decrease	USD	100	100	60	60
Bean Spread: Mar 16 vs Aug 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	330	300
S	Hedge/Member		Decrease	USD	500	500	300	300
Bean Spread: Mar 16 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	55	50	44	40
YK	Hedge/Member		Decrease	USD	50	50	40	40
Bean Spread: Mar 16 vs Sep 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	275	250	220	200
S	Hedge/Member		Decrease	USD	250	250	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bean Spread: May 16 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	66	60
YK	Hedge/Member		Decrease	USD	100	100	60	60
Bean Spread: May 16 vs Aug 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	330	300
S	Hedge/Member		Decrease	USD	500	500	300	300
Bean Spread: May 16 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	33	30	22	20
YK	Hedge/Member		Decrease	USD	30	30	20	20
Bean Spread: May 16 vs Jan 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	165	150	110	100
S	Hedge/Member		Decrease	USD	150	150	100	100
Bean Spread: May 16 vs Jul 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	132	120	88	80
YK	Hedge/Member		Decrease	USD	120	120	80	80
Bean Spread: May 16 vs Jul 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	660	600	440	400
S	Hedge/Member		Decrease	USD	600	600	400	400
Bean Spread: May 16 vs Sep 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	55	50	66	60
YK	Hedge/Member		Increase	USD	50	50	60	60
Bean Spread: May 16 vs Sep 15 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	275	250	330	300
S	Hedge/Member		Increase	USD	250	250	300	300
Bean Spread: Nov 15 vs Aug 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	66	60
YK	Hedge/Member		Decrease	USD	100	100	60	60
Bean Spread: Nov 15 vs Aug 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	330	300
S	Hedge/Member		Decrease	USD	500	500	300	300
Bean Spread: Nov 15 vs Jul 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	110	100	66	60
YK	Hedge/Member		Decrease	USD	100	100	60	60

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bean Spread: Nov 15 vs Jul 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	550	500	330	300
S	Hedge/Member		Decrease	USD	500	500	300	300
Bean Spread: Nov 15 vs May 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Increase	USD	33	30	44	40
YK	Hedge/Member		Increase	USD	30	30	40	40
Bean Spread: Nov 15 vs May 16 (SOYBEAN FUTURES)								
S	Spec		Increase	USD	165	150	220	200
S	Hedge/Member		Increase	USD	150	150	200	200
Bean Spread: Sep 15 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	44	40	33	30
YK	Hedge/Member		Decrease	USD	40	40	30	30
Bean Spread: Sep 15 vs Jan 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	220	200	165	150
S	Hedge/Member		Decrease	USD	200	200	150	150
Bean Spread: Sep 15 vs Nov 15 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	44	40	33	30
YK	Hedge/Member		Decrease	USD	40	40	30	30
Bean Spread: Sep 15 vs Nov 15 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	220	200	165	150
S	Hedge/Member		Decrease	USD	200	200	150	150
Corn Spread Sep 16 vs Jul 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	110	100
C	Hedge/Member		Decrease	USD	300	300	100	100
Corn Spread Sep 16 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	22	20
YC	Hedge/Member		Decrease	USD	60	60	20	20
Corn Spread: Jul 16 vs Dec 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	275	250
C	Hedge/Member		Decrease	USD	300	300	250	250
Corn Spread: Jul 16 vs Dec 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	55	50
YC	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Spread: Dec 15 vs Dec 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	275	250
C	Hedge/Member		Decrease	USD	300	300	250	250
Corn Spread: Dec 15 vs Dec 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	55	50
YC	Hedge/Member		Decrease	USD	60	60	50	50
Corn Spread: Dec 15 vs Jul 16 (CORN FUTURES)								
C	Spec		New	USD			110	100
C	Hedge/Member		New	USD			100	100
Corn Spread: Dec 15 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		New	USD			22	20
YC	Hedge/Member		New	USD			20	20
Corn Spread: Dec 15 vs Mar 16 (CORN FUTURES)								
C	Spec		Increase	USD	55	50	110	100
C	Hedge/Member		Increase	USD	50	50	100	100
Corn Spread: Dec 15 vs Mar 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Increase	USD	11	10	22	20
YC	Hedge/Member		Increase	USD	10	10	20	20
Corn Spread: Jul 15 vs Dec 16 (CORN FUTURES)								
C	Spec		Decrease	USD	385	350	275	250
C	Hedge/Member		Decrease	USD	350	350	250	250
Corn Spread: Jul 15 vs Dec 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	77	70	55	50
YC	Hedge/Member		Decrease	USD	70	70	50	50
Corn Spread: Jul 15 vs Sep 16 (CORN FUTURES)								
C	Spec		Decrease	USD	385	350	275	250
C	Hedge/Member		Decrease	USD	350	350	250	250
Corn Spread: Jul 15 vs Sep 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	77	70	55	50
YC	Hedge/Member		Decrease	USD	70	70	50	50
Corn Spread: Mar 16 vs Dec 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	275	250
C	Hedge/Member		Decrease	USD	300	300	250	250

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Spread: Sep 16 vs Dec 16 (CORN FUTURES)								
C	Spec		Decrease	USD	220	200	110	100
C	Hedge/Member		Decrease	USD	200	200	100	100
Corn Spread: Sep 16 vs Dec 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	44	40	22	20
YC	Hedge/Member		Decrease	USD	40	40	20	20
Corn Spread: Sep 16 vs Mar 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	220	200
C	Hedge/Member		Decrease	USD	300	300	200	200
Corn Spread: Sep 16 vs Mar 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	44	40
YC	Hedge/Member		Decrease	USD	60	60	40	40
Corn Spread: Sep 16 vs May 16 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	220	200
C	Hedge/Member		Decrease	USD	300	300	200	200
Corn Spread: Sep 16 vs May 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	44	40
YC	Hedge/Member		Decrease	USD	60	60	40	40
Corn Spread: Sep 16 vs Sep 15 (CORN FUTURES)								
C	Spec		Decrease	USD	330	300	275	250
C	Hedge/Member		Decrease	USD	300	300	250	250
Corn Spread: Sep 16 vs Sep 15 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	66	60	55	50
YC	Hedge/Member		Decrease	USD	60	60	50	50
KC Wheat: Dec 15 Jul 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	550	500	495	450
KW	Hedge/Member		Decrease	USD	500	500	450	450
KC Wheat: Dec 15 Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	110	100	99	90
MKC	Hedge/Member		Decrease	USD	100	100	90	90
KC Wheat: Dec 15 May 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	330	300	220	200
KW	Hedge/Member		Decrease	USD	300	300	200	200

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
KC Wheat: Dec 15 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	66	60	44	40
MKC	Hedge/Member		Decrease	USD	60	60	40	40
KC Wheat: Dec 16 Dec 15 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,760	1,600	550	500
KW	Hedge/Member		Decrease	USD	1,600	1,600	500	500
KC Wheat: Dec 16 Dec 15 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	352	320	110	100
MKC	Hedge/Member		Decrease	USD	320	320	100	100
KC Wheat: Dec 16 Jul 15 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,760	1,600	605	550
KW	Hedge/Member		Decrease	USD	1,600	1,600	550	550
KC Wheat: Dec 16 Jul 15 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	352	320	121	110
MKC	Hedge/Member		Decrease	USD	320	320	110	110
KC Wheat: Dec 16 Jul 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,650	1,500	275	250
KW	Hedge/Member		Decrease	USD	1,500	1,500	250	250
KC Wheat: Dec 16 Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	330	300	55	50
MKC	Hedge/Member		Decrease	USD	300	300	50	50
KC Wheat: Dec 16 Mar 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,760	1,600	550	500
KW	Hedge/Member		Decrease	USD	1,600	1,600	500	500
KC Wheat: Dec 16 Mar 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	352	320	110	100
MKC	Hedge/Member		Decrease	USD	320	320	100	100
KC Wheat: Dec 16 May 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,760	1,600	550	500
KW	Hedge/Member		Decrease	USD	1,600	1,600	500	500
KC Wheat: Dec 16 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	352	320	110	100
MKC	Hedge/Member		Decrease	USD	320	320	100	100

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
KC Wheat: Dec 16 Sep 15 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,760	1,600	605	550
KW	Hedge/Member		Decrease	USD	1,600	1,600	550	550
KC Wheat: Dec 16 Sep 15 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	352	320	121	110
MKC	Hedge/Member		Decrease	USD	320	320	110	110
KC Wheat: Jul 15 May 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	330	300	275	250
KW	Hedge/Member		Decrease	USD	300	300	250	250
KC Wheat: Jul 15 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	66	60	55	50
MKC	Hedge/Member		Decrease	USD	60	60	50	50
KC Wheat: Mar 16 Jul 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	495	450	440	400
KW	Hedge/Member		Decrease	USD	450	450	400	400
KC Wheat: Mar 16 Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	99	90	88	80
MKC	Hedge/Member		Decrease	USD	90	90	80	80
KC Wheat: May 16 Jul 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Increase	USD	330	300	440	400
KW	Hedge/Member		Increase	USD	300	300	400	400
KC Wheat: May 16 Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Increase	USD	66	60	88	80
MKC	Hedge/Member		Increase	USD	60	60	80	80
KC Wheat: Sep 15 May 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	330	300	275	250
KW	Hedge/Member		Decrease	USD	300	300	250	250
KC Wheat: Sep 15 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	66	60	55	50
MKC	Hedge/Member		Decrease	USD	60	60	50	50
KC Wheat: Sep 16 Dec 15 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,760	1,600	605	550
KW	Hedge/Member		Decrease	USD	1,600	1,600	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
KC Wheat: Sep 16 Dec 15 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	352	320	121	110
MKC	Hedge/Member		Decrease	USD	320	320	110	110
KC Wheat: Sep 16 Jul 15 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,760	1,600	605	550
KW	Hedge/Member		Decrease	USD	1,600	1,600	550	550
KC Wheat: Sep 16 Jul 15 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	352	320	121	110
MKC	Hedge/Member		Decrease	USD	320	320	110	110
KC Wheat: Sep 16 Jul 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,650	1,500	165	150
KW	Hedge/Member		Decrease	USD	1,500	1,500	150	150
KC Wheat: Sep 16 Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	330	300	33	30
MKC	Hedge/Member		Decrease	USD	300	300	30	30
KC Wheat: Sep 16 Mar 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,760	1,600	550	500
KW	Hedge/Member		Decrease	USD	1,600	1,600	500	500
KC Wheat: Sep 16 Mar 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	352	320	110	100
MKC	Hedge/Member		Decrease	USD	320	320	100	100
KC Wheat: Sep 16 May 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,760	1,600	440	400
KW	Hedge/Member		Decrease	USD	1,600	1,600	400	400
KC Wheat: Sep 16 May 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	352	320	88	80
MKC	Hedge/Member		Decrease	USD	320	320	80	80
KC Wheat: Sep 16 Sep 15 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,760	1,600	605	550
KW	Hedge/Member		Decrease	USD	1,600	1,600	550	550
KC Wheat: Sep 16 Sep 15 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	352	320	121	110
MKC	Hedge/Member		Decrease	USD	320	320	110	110

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Spread: Dec 15 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	66	60	44	40
YW	Hedge/Member		Decrease	USD	60	60	40	40
Wheat Spread: Dec 15 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	330	300	220	200
W	Hedge/Member		Decrease	USD	300	300	200	200
Wheat Spread: Dec 16 vs Dec 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	352	320	110	100
YW	Hedge/Member		Decrease	USD	320	320	100	100
Wheat Spread: Dec 16 vs Dec 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,760	1,600	550	500
W	Hedge/Member		Decrease	USD	1,600	1,600	500	500
Wheat Spread: Dec 16 vs Jul 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	352	320	121	110
YW	Hedge/Member		Decrease	USD	320	320	110	110
Wheat Spread: Dec 16 vs Jul 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,760	1,600	605	550
W	Hedge/Member		Decrease	USD	1,600	1,600	550	550
Wheat Spread: Dec 16 vs Mar 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	352	320	110	100
YW	Hedge/Member		Decrease	USD	320	320	100	100
Wheat Spread: Dec 16 vs Mar 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,760	1,600	550	500
W	Hedge/Member		Decrease	USD	1,600	1,600	500	500
Wheat Spread: Dec 16 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	352	320	110	100
YW	Hedge/Member		Decrease	USD	320	320	100	100
Wheat Spread: Dec 16 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,760	1,600	550	500
W	Hedge/Member		Decrease	USD	1,600	1,600	500	500
Wheat Spread: Jul 15 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	66	60	55	50
YW	Hedge/Member		Decrease	USD	60	60	50	50

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Spread: Jul 15 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	330	300	275	250
W	Hedge/Member		Decrease	USD	300	300	250	250
Wheat Spread: Jul 16 vs Dec 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	110	100	99	90
YW	Hedge/Member		Decrease	USD	100	100	90	90
Wheat Spread: Jul 16 vs Dec 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	550	500	495	450
W	Hedge/Member		Decrease	USD	500	500	450	450
Wheat Spread: Jul 16 vs Dec 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	330	300	55	50
YW	Hedge/Member		Decrease	USD	300	300	50	50
Wheat Spread: Jul 16 vs Dec 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,650	1,500	275	250
W	Hedge/Member		Decrease	USD	1,500	1,500	250	250
Wheat Spread: Jul 16 vs Mar 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	99	90	88	80
YW	Hedge/Member		Decrease	USD	90	90	80	80
Wheat Spread: Jul 16 vs Mar 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	495	450	440	400
W	Hedge/Member		Decrease	USD	450	450	400	400
Wheat Spread: Jul 16 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	66	60	88	80
YW	Hedge/Member		Increase	USD	60	60	80	80
Wheat Spread: Jul 16 vs May 16 (WHEAT FUTURES)								
W	Spec		Increase	USD	330	300	440	400
W	Hedge/Member		Increase	USD	300	300	400	400
Wheat Spread: Sep 15 vs Dec 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	352	320	121	110
YW	Hedge/Member		Decrease	USD	320	320	110	110
Wheat Spread: Sep 15 vs Dec 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,760	1,600	605	550
W	Hedge/Member		Decrease	USD	1,600	1,600	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Spread: Sep 15 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	66	60	55	50
YW	Hedge/Member		Decrease	USD	60	60	50	50
Wheat Spread: Sep 15 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	330	300	275	250
W	Hedge/Member		Decrease	USD	300	300	250	250
Wheat Spread: Sep 16 vs Dec 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	352	320	121	110
YW	Hedge/Member		Decrease	USD	320	320	110	110
Wheat Spread: Sep 16 vs Dec 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,760	1,600	605	550
W	Hedge/Member		Decrease	USD	1,600	1,600	550	550
Wheat Spread: Sep 16 vs Jul 15 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	352	320	121	110
YW	Hedge/Member		Decrease	USD	320	320	110	110
Wheat Spread: Sep 16 vs Jul 15 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,760	1,600	605	550
W	Hedge/Member		Decrease	USD	1,600	1,600	550	550
Wheat Spread: Sep 16 vs Jul 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	330	300	33	30
YW	Hedge/Member		Decrease	USD	300	300	30	30
Wheat Spread: Sep 16 vs Jul 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,650	1,500	165	150
W	Hedge/Member		Decrease	USD	1,500	1,500	150	150
Wheat Spread: Sep 16 vs Mar 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	352	320	110	100
YW	Hedge/Member		Decrease	USD	320	320	100	100
Wheat Spread: Sep 16 vs Mar 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,760	1,600	550	500
W	Hedge/Member		Decrease	USD	1,600	1,600	500	500
Wheat Spread: Sep 16 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	352	320	88	80
YW	Hedge/Member		Decrease	USD	320	320	80	80

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

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

W	Spec		Decrease	USD	1,760	1,600	440	400
W	Hedge/Member		Decrease	USD	1,600	1,600	400	400

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

YW	Spec		Decrease	USD	352	320	121	110
YW	Hedge/Member		Decrease	USD	320	320	110	110

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

W	Spec		Decrease	USD	1,760	1,600	605	550
W	Hedge/Member		Decrease	USD	1,600	1,600	550	550

ELECTRICITY - Intra Spreads

PPL Zone Peak Calendar-Month Day-Ahead LMP - All Months (PJM PPL DA PEAK)

L5	Spec		Increase	USD	165	150	182	165
L5	Hedge/Member		Increase	USD	150	150	165	165

INTEREST RATES - Intra Spreads

10 Year Treasury Note (21) - All Months Butterfly (10Y TREASURY NOTE FUTURES)

21	Spec		Increase	USD	138	125	220	200
21	Hedge/Member		Increase	USD	125	125	200	200

2 Year Treasury Note (26) - All Months Butterfly (2 YEAR TREASURY NOTE FUTURES)

26	Spec		Increase	USD	88	80	138	125
26	Hedge/Member		Increase	USD	80	80	125	125

U.S. Treasury Bond (17) - All Months Butterfly (30 YR U.S. TREASURY BOND FUTURES)

17	Spec		Increase	USD	660	600	825	750
17	Hedge/Member		Increase	USD	600	600	750	750

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
METALS - Intra Spreads								
Calender-Spread-HG-001-HG-002 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	605	550	880	800
HG	Hedge/Member		Increase	USD	550	550	800	800
Calender-Spread-HG-001-HG-002 (COPPER TAS)								
HGT	Spec		Increase	USD	605	550	880	800
HGT	Hedge/Member		Increase	USD	550	550	800	800
Calender-Spread-HG-001-HG-002 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	303	275	440	400
QC	Hedge/Member		Increase	USD	275	275	400	400
Calender-Spread-HG-001-HG-003 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	748	680	1,023	930
HG	Hedge/Member		Increase	USD	680	680	930	930
Calender-Spread-HG-001-HG-003 (COPPER TAS)								
HGT	Spec		Increase	USD	748	680	1,023	930
HGT	Hedge/Member		Increase	USD	680	680	930	930
Calender-Spread-HG-001-HG-003 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	374	340	512	465
QC	Hedge/Member		Increase	USD	340	340	465	465
Calender-Spread-HG-001-HG-004 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	748	680	1,023	930
HG	Hedge/Member		Increase	USD	680	680	930	930
Calender-Spread-HG-001-HG-004 (COPPER TAS)								
HGT	Spec		Increase	USD	748	680	1,023	930
HGT	Hedge/Member		Increase	USD	680	680	930	930
Calender-Spread-HG-001-HG-004 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	374	340	512	465
QC	Hedge/Member		Increase	USD	340	340	465	465
Calender-Spread-HG-001-HG-005 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	770	700	1,045	950
HG	Hedge/Member		Increase	USD	700	700	950	950
Calender-Spread-HG-001-HG-005 (COPPER TAS)								
HGT	Spec		Increase	USD	770	700	1,045	950
HGT	Hedge/Member		Increase	USD	700	700	950	950

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HG-001-HG-005 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	385	350	523	475
QC	Hedge/Member		Increase	USD	350	350	475	475
Calender-Spread-HG-001-HG-006 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	737	670	1,012	920
HG	Hedge/Member		Increase	USD	670	670	920	920
Calender-Spread-HG-001-HG-006 (COPPER TAS)								
HGT	Spec		Increase	USD	737	670	1,012	920
HGT	Hedge/Member		Increase	USD	670	670	920	920
Calender-Spread-HG-001-HG-006 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	369	335	506	460
QC	Hedge/Member		Increase	USD	335	335	460	460
Calender-Spread-HG-001-HG-007 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	748	680	1,023	930
HG	Hedge/Member		Increase	USD	680	680	930	930
Calender-Spread-HG-001-HG-007 (COPPER TAS)								
HGT	Spec		Increase	USD	748	680	1,023	930
HGT	Hedge/Member		Increase	USD	680	680	930	930
Calender-Spread-HG-001-HG-007 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	374	340	512	465
QC	Hedge/Member		Increase	USD	340	340	465	465
Calender-Spread-HG-001-HG-008 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	715	650	990	900
HG	Hedge/Member		Increase	USD	650	650	900	900
Calender-Spread-HG-001-HG-008 (COPPER TAS)								
HGT	Spec		Increase	USD	715	650	990	900
HGT	Hedge/Member		Increase	USD	650	650	900	900
Calender-Spread-HG-001-HG-008 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	358	325	495	450
QC	Hedge/Member		Increase	USD	325	325	450	450
Calender-Spread-HG-001-HG-009 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	616	560	891	810
HG	Hedge/Member		Increase	USD	560	560	810	810

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HG-001-HG-009 (COPPER TAS)								
HGT	Spec		Increase	USD	616	560	891	810
HGT	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HG-001-HG-009 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	308	280	446	405
QC	Hedge/Member		Increase	USD	280	280	405	405
Calender-Spread-HG-001-HG-010 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	616	560	891	810
HG	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HG-001-HG-010 (COPPER TAS)								
HGT	Spec		Increase	USD	616	560	891	810
HGT	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HG-001-HG-010 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	308	280	446	405
QC	Hedge/Member		Increase	USD	280	280	405	405
Calender-Spread-HG-001-HG-011 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	616	560	891	810
HG	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HG-001-HG-011 (COPPER TAS)								
HGT	Spec		Increase	USD	616	560	891	810
HGT	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HG-001-HG-011 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	308	280	446	405
QC	Hedge/Member		Increase	USD	280	280	405	405
Calender-Spread-HG-001-HG-012 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	616	560	891	810
HG	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HG-001-HG-012 (COPPER TAS)								
HGT	Spec		Increase	USD	616	560	891	810
HGT	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HG-001-HG-012 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	308	280	446	405
QC	Hedge/Member		Increase	USD	280	280	405	405

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HG-001-HG-013 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	638	580	913	830
HG	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-013 (COPPER TAS)								
HGT	Spec		Increase	USD	638	580	913	830
HGT	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-013 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	319	290	457	415
QC	Hedge/Member		Increase	USD	290	290	415	415
Calender-Spread-HG-001-HG-014 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	627	570	902	820
HG	Hedge/Member		Increase	USD	570	570	820	820
Calender-Spread-HG-001-HG-014 (COPPER TAS)								
HGT	Spec		Increase	USD	627	570	902	820
HGT	Hedge/Member		Increase	USD	570	570	820	820
Calender-Spread-HG-001-HG-014 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	314	285	451	410
QC	Hedge/Member		Increase	USD	285	285	410	410
Calender-Spread-HG-001-HG-015 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	638	580	913	830
HG	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-015 (COPPER TAS)								
HGT	Spec		Increase	USD	638	580	913	830
HGT	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-015 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	319	290	457	415
QC	Hedge/Member		Increase	USD	290	290	415	415
Calender-Spread-HG-001-HG-016 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	627	570	902	820
HG	Hedge/Member		Increase	USD	570	570	820	820
Calender-Spread-HG-001-HG-016 (COPPER TAS)								
HGT	Spec		Increase	USD	627	570	902	820
HGT	Hedge/Member		Increase	USD	570	570	820	820

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HG-001-HG-016 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	314	285	451	410
QC	Hedge/Member		Increase	USD	285	285	410	410
Calender-Spread-HG-001-HG-017 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	638	580	913	830
HG	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-017 (COPPER TAS)								
HGT	Spec		Increase	USD	638	580	913	830
HGT	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-017 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	319	290	457	415
QC	Hedge/Member		Increase	USD	290	290	415	415
Calender-Spread-HG-001-HG-018 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	638	580	913	830
HG	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-018 (COPPER TAS)								
HGT	Spec		Increase	USD	638	580	913	830
HGT	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-018 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	319	290	457	415
QC	Hedge/Member		Increase	USD	290	290	415	415
Calender-Spread-HG-001-HG-019 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	638	580	913	830
HG	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-019 (COPPER TAS)								
HGT	Spec		Increase	USD	638	580	913	830
HGT	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-019 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	319	290	457	415
QC	Hedge/Member		Increase	USD	290	290	415	415
Calender-Spread-HG-001-HG-020 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	638	580	913	830
HG	Hedge/Member		Increase	USD	580	580	830	830

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HG-001-HG-020 (COPPER TAS)								
HGT	Spec		Increase	USD	638	580	913	830
HGT	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-020 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	319	290	457	415
QC	Hedge/Member		Increase	USD	290	290	415	415
Calender-Spread-HG-001-HG-021 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	638	580	913	830
HG	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-021 (COPPER TAS)								
HGT	Spec		Increase	USD	638	580	913	830
HGT	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HG-001-HG-021 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	319	290	457	415
QC	Hedge/Member		Increase	USD	290	290	415	415
Calender-Spread-HG-001-HG-022 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	649	590	924	840
HG	Hedge/Member		Increase	USD	590	590	840	840
Calender-Spread-HG-001-HG-022 (COPPER TAS)								
HGT	Spec		Increase	USD	649	590	924	840
HGT	Hedge/Member		Increase	USD	590	590	840	840
Calender-Spread-HG-001-HG-022 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	325	295	462	420
QC	Hedge/Member		Increase	USD	295	295	420	420
Calender-Spread-HG-001-HG-023 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	649	590	924	840
HG	Hedge/Member		Increase	USD	590	590	840	840
Calender-Spread-HG-001-HG-023 (COPPER TAS)								
HGT	Spec		Increase	USD	649	590	924	840
HGT	Hedge/Member		Increase	USD	590	590	840	840
Calender-Spread-HG-001-HG-023 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	325	295	462	420
QC	Hedge/Member		Increase	USD	295	295	420	420

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HG-001-HG-024 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	671	610	946	860
HG	Hedge/Member		Increase	USD	610	610	860	860
Calender-Spread-HG-001-HG-024 (COPPER TAS)								
HGT	Spec		Increase	USD	671	610	946	860
HGT	Hedge/Member		Increase	USD	610	610	860	860
Calender-Spread-HG-001-HG-024 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	336	305	473	430
QC	Hedge/Member		Increase	USD	305	305	430	430
Calender-Spread-HG-001-HG-025 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	660	600	935	850
HG	Hedge/Member		Increase	USD	600	600	850	850
Calender-Spread-HG-001-HG-025 (COPPER TAS)								
HGT	Spec		Increase	USD	660	600	935	850
HGT	Hedge/Member		Increase	USD	600	600	850	850
Calender-Spread-HG-001-HG-025 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	330	300	468	425
QC	Hedge/Member		Increase	USD	300	300	425	425
Calender-Spread-HG-001-HG-026 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	561	510	836	760
HG	Hedge/Member		Increase	USD	510	510	760	760
Calender-Spread-HG-001-HG-026 (COPPER TAS)								
HGT	Spec		Increase	USD	561	510	836	760
HGT	Hedge/Member		Increase	USD	510	510	760	760
Calender-Spread-HG-001-HG-026 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	281	255	418	380
QC	Hedge/Member		Increase	USD	255	255	380	380
Calender-Spread-HG-001-HG-027 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	561	510	836	760
HG	Hedge/Member		Increase	USD	510	510	760	760
Calender-Spread-HG-001-HG-027 (COPPER TAS)								
HGT	Spec		Increase	USD	561	510	836	760
HGT	Hedge/Member		Increase	USD	510	510	760	760

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HG-001-HG-027 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	281	255	418	380
QC	Hedge/Member		Increase	USD	255	255	380	380
Calender-Spread-HG-001-HG-028 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	561	510	836	760
HG	Hedge/Member		Increase	USD	510	510	760	760
Calender-Spread-HG-001-HG-028 (COPPER TAS)								
HGT	Spec		Increase	USD	561	510	836	760
HGT	Hedge/Member		Increase	USD	510	510	760	760
Calender-Spread-HG-001-HG-028 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	281	255	418	380
QC	Hedge/Member		Increase	USD	255	255	380	380
Calender-Spread-HG-001-HG-029 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	572	520	847	770
HG	Hedge/Member		Increase	USD	520	520	770	770
Calender-Spread-HG-001-HG-029 (COPPER TAS)								
HGT	Spec		Increase	USD	572	520	847	770
HGT	Hedge/Member		Increase	USD	520	520	770	770
Calender-Spread-HG-001-HG-029 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	286	260	424	385
QC	Hedge/Member		Increase	USD	260	260	385	385
Calender-Spread-HG-001-HG-030 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	583	530	858	780
HG	Hedge/Member		Increase	USD	530	530	780	780
Calender-Spread-HG-001-HG-030 (COPPER TAS)								
HGT	Spec		Increase	USD	583	530	858	780
HGT	Hedge/Member		Increase	USD	530	530	780	780
Calender-Spread-HG-001-HG-030 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	292	265	429	390
QC	Hedge/Member		Increase	USD	265	265	390	390
Calender-Spread-HG-001-HG-031 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	583	530	858	780
HG	Hedge/Member		Increase	USD	530	530	780	780

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HG-001-HG-031 (COPPER TAS)								
HGT	Spec		Increase	USD	583	530	858	780
HGT	Hedge/Member		Increase	USD	530	530	780	780
Calender-Spread-HG-001-HG-031 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	292	265	429	390
QC	Hedge/Member		Increase	USD	265	265	390	390
Calender-Spread-HG-001-HG-032 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	583	530	858	780
HG	Hedge/Member		Increase	USD	530	530	780	780
Calender-Spread-HG-001-HG-032 (COPPER TAS)								
HGT	Spec		Increase	USD	583	530	858	780
HGT	Hedge/Member		Increase	USD	530	530	780	780
Calender-Spread-HG-001-HG-032 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	292	265	429	390
QC	Hedge/Member		Increase	USD	265	265	390	390
Calender-Spread-HG-001-HG-033 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	594	540	869	790
HG	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HG-001-HG-033 (COPPER TAS)								
HGT	Spec		Increase	USD	594	540	869	790
HGT	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HG-001-HG-033 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	297	270	435	395
QC	Hedge/Member		Increase	USD	270	270	395	395
Calender-Spread-HG-001-HG-034 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	594	540	869	790
HG	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HG-001-HG-034 (COPPER TAS)								
HGT	Spec		Increase	USD	594	540	869	790
HGT	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HG-001-HG-034 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	297	270	435	395
QC	Hedge/Member		Increase	USD	270	270	395	395

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HG-001-HG-035 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	594	540	869	790
HG	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HG-001-HG-035 (COPPER TAS)								
HGT	Spec		Increase	USD	594	540	869	790
HGT	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HG-001-HG-035 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	297	270	435	395
QC	Hedge/Member		Increase	USD	270	270	395	395
Calender-Spread-HG-001-HG-036 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	594	540	869	790
HG	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HG-001-HG-036 (COPPER TAS)								
HGT	Spec		Increase	USD	594	540	869	790
HGT	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HG-001-HG-036 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	297	270	435	395
QC	Hedge/Member		Increase	USD	270	270	395	395
Calender-Spread-HG-001-HG-037 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	605	550	880	800
HG	Hedge/Member		Increase	USD	550	550	800	800
Calender-Spread-HG-001-HG-037 (COPPER TAS)								
HGT	Spec		Increase	USD	605	550	880	800
HGT	Hedge/Member		Increase	USD	550	550	800	800
Calender-Spread-HG-001-HG-037 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	303	275	440	400
QC	Hedge/Member		Increase	USD	275	275	400	400
Calender-Spread-HG-001-HG-038 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	605	550	880	800
HG	Hedge/Member		Increase	USD	550	550	800	800
Calender-Spread-HG-001-HG-038 (COPPER TAS)								
HGT	Spec		Increase	USD	605	550	880	800
HGT	Hedge/Member		Increase	USD	550	550	800	800

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HG-001-HG-038 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	303	275	440	400
QC	Hedge/Member		Increase	USD	275	275	400	400
Calender-Spread-HG-001-HG-039 (COMEX COPPER FUTURES)								
HG	Spec		Increase	USD	594	540	869	790
HG	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HG-001-HG-039 (COPPER TAS)								
HGT	Spec		Increase	USD	594	540	869	790
HGT	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HG-001-HG-039 (E-MINI COPPER FUTURES)								
QC	Spec		Increase	USD	297	270	435	395
QC	Hedge/Member		Increase	USD	270	270	395	395
Calender-Spread-HGS-001-HGS-002 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	605	550	880	800
HGS	Hedge/Member		Increase	USD	550	550	800	800
Calender-Spread-HGS-001-HGS-003 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	748	680	1,023	930
HGS	Hedge/Member		Increase	USD	680	680	930	930
Calender-Spread-HGS-001-HGS-004 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	748	680	1,023	930
HGS	Hedge/Member		Increase	USD	680	680	930	930
Calender-Spread-HGS-001-HGS-005 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	770	700	1,045	950
HGS	Hedge/Member		Increase	USD	700	700	950	950
Calender-Spread-HGS-001-HGS-006 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	737	670	1,012	920
HGS	Hedge/Member		Increase	USD	670	670	920	920
Calender-Spread-HGS-001-HGS-007 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	748	680	1,023	930
HGS	Hedge/Member		Increase	USD	680	680	930	930
Calender-Spread-HGS-001-HGS-008 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	715	650	990	900
HGS	Hedge/Member		Increase	USD	650	650	900	900

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HGS-001-HGS-009 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	616	560	891	810
HGS	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HGS-001-HGS-010 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	616	560	891	810
HGS	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HGS-001-HGS-011 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	616	560	891	810
HGS	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HGS-001-HGS-012 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	616	560	891	810
HGS	Hedge/Member		Increase	USD	560	560	810	810
Calender-Spread-HGS-001-HGS-013 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	638	580	913	830
HGS	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HGS-001-HGS-014 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	627	570	902	820
HGS	Hedge/Member		Increase	USD	570	570	820	820
Calender-Spread-HGS-001-HGS-015 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	638	580	913	830
HGS	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HGS-001-HGS-016 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	627	570	902	820
HGS	Hedge/Member		Increase	USD	570	570	820	820
Calender-Spread-HGS-001-HGS-017 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	638	580	913	830
HGS	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HGS-001-HGS-018 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	638	580	913	830
HGS	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HGS-001-HGS-019 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	638	580	913	830
HGS	Hedge/Member		Increase	USD	580	580	830	830

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HGS-001-HGS-020 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	638	580	913	830
HGS	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HGS-001-HGS-021 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	638	580	913	830
HGS	Hedge/Member		Increase	USD	580	580	830	830
Calender-Spread-HGS-001-HGS-022 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	649	590	924	840
HGS	Hedge/Member		Increase	USD	590	590	840	840
Calender-Spread-HGS-001-HGS-023 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	649	590	924	840
HGS	Hedge/Member		Increase	USD	590	590	840	840
Calender-Spread-HGS-001-HGS-024 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	671	610	946	860
HGS	Hedge/Member		Increase	USD	610	610	860	860
Calender-Spread-HGS-001-HGS-025 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	660	600	935	850
HGS	Hedge/Member		Increase	USD	600	600	850	850
Calender-Spread-HGS-001-HGS-026 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	561	510	836	760
HGS	Hedge/Member		Increase	USD	510	510	760	760
Calender-Spread-HGS-001-HGS-027 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	561	510	836	760
HGS	Hedge/Member		Increase	USD	510	510	760	760
Calender-Spread-HGS-001-HGS-028 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	561	510	836	760
HGS	Hedge/Member		Increase	USD	510	510	760	760
Calender-Spread-HGS-001-HGS-029 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	572	520	847	770
HGS	Hedge/Member		Increase	USD	520	520	770	770
Calender-Spread-HGS-001-HGS-030 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	583	530	858	780
HGS	Hedge/Member		Increase	USD	530	530	780	780

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Calender-Spread-HGS-001-HGS-031 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	583	530	858	780
HGS	Hedge/Member		Increase	USD	530	530	780	780
Calender-Spread-HGS-001-HGS-032 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	583	530	858	780
HGS	Hedge/Member		Increase	USD	530	530	780	780
Calender-Spread-HGS-001-HGS-033 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	594	540	869	790
HGS	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HGS-001-HGS-034 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	594	540	869	790
HGS	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HGS-001-HGS-035 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	594	540	869	790
HGS	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HGS-001-HGS-036 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	594	540	869	790
HGS	Hedge/Member		Increase	USD	540	540	790	790
Calender-Spread-HGS-001-HGS-037 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	605	550	880	800
HGS	Hedge/Member		Increase	USD	550	550	800	800
Calender-Spread-HGS-001-HGS-038 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	605	550	880	800
HGS	Hedge/Member		Increase	USD	550	550	800	800
Calender-Spread-HGS-001-HGS-039 (COMEX COPPER SWAP FUTURES)								
HGS	Spec		Increase	USD	594	540	869	790
HGS	Hedge/Member		Increase	USD	540	540	790	790
NGL/PETROCHEMICALS - Intra Spreads								
Mt Belvieu Propane (OPIS) Swap - All Months (MT. BELVIEU MINI LDH PROPANE FUT)								
81	Spec		Increase	USD	165	150	204	185
81	Hedge/Member		Increase	USD	150	150	185	185
Mt Belvieu Propane (OPIS) Swap - All Months (PROPANE 5 DECIMAL)								
B0	Spec		Increase	USD	1,650	1,500	2,035	1,850
B0	Hedge/Member		Increase	USD	1,500	1,500	1,850	1,850

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
Chicago ULSD (Platts) vs. Heating Oil Spread Swap - All Months (CHI ULSD (PLATTS) VS. NY HRBR ULSD)								
5C	Spec		Increase	USD	2,420	2,200	2,750	2,500
5C	Hedge/Member		Increase	USD	2,200	2,200	2,500	2,500
Singapore Fuel Oil 380 cst (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) Futures - All Months (MINI 380CST VS 3.5% FUEL OIL FUT)								
MSB	Spec		Increase	USD	264	240	297	270
MSB	Hedge/Member		Increase	USD	240	240	270	270
Singapore Fuel Oil 380 cst (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) Futures - All Months (SING 380 FUEL OIL VS FUEL OIL ROTDM)								
EVC	Spec		Increase	USD	2,640	2,400	2,970	2,700
EVC	Hedge/Member		Increase	USD	2,400	2,400	2,700	2,700
ULSD 10ppm CIF MED vs. ICE Gasoil Swap - All Months (MIN ULSD 10PPM CRGOS CIF MED VS GSL)								
UCM	Spec		Increase	USD	143	130	187	170
UCM	Hedge/Member		Increase	USD	130	130	170	170
ULSD 10ppm CIF MED vs. ICE Gasoil Swap - All Months (ULSD 10PPM CIF MED VS. ICE GAS)								
Z7	Spec		Increase	USD	1,430	1,300	1,870	1,700
Z7	Hedge/Member		Increase	USD	1,300	1,300	1,700	1,700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
ELECTRICITY - Inter-commodity Spread Rates						
NYISO ZONE G 5 MW OFF-PEAK CAL DA LBMP SWAP FUT (NY-D2- CME) vs PJM AECO ZONE PEAK CAL DA LMP SWAP FUT (NY-Y1- CME)						
Spread Credit Rate	Decrease	+16:-1	60%	60%	45%	45%
NYISO ZONE G 5 MW OFF-PEAK CAL DA LBMP SWAP FUT (NY-D2- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	60%	60%	45%	45%
NYISO ZONE G 5 MW OFF-PEAK CAL DA LBMP SWAP FUT (NY-D2- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	60%	60%	45%	45%
NYISO ZONE G 5 MW OFF-PEAK CAL DA LBMP SWAP FUT (NY-D2- CME) vs PJM WESTERN HUB PEAK CAL REAL-TIME LMP SWAP FUT (NY-L1- CME)						
Spread Credit Rate	Decrease	+16:-1	60%	60%	45%	45%
PJM METED ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-46- CME) vs PJM AECO ZONE PEAK CAL DA LMP SWAP FUT (NY-Y1- CME)						
Spread Credit Rate	Decrease	+16:-1	60%	60%	45%	45%
PJM METED ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-46- CME) vs PJM AEP DAYTON HUB PEAK CAL LMP SWAP FUT (NY-VM- CME)						
Spread Credit Rate	Decrease	+168:-1	55%	55%	35%	35%
PJM METED ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-46- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	60%	60%	45%	45%
PJM METED ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-46- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	60%	60%	45%	45%
PJM NORTHERN ILLINOIS HUB 5 MW PEAK CAL REAL-TIME LMP SWAP FUT (NY-B3- CME) vs PJM AECO ZONE PEAK CAL DA LMP SWAP FUT (NY-Y1- CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
PJM PECO ZONE 5 MW OFF-PEAK CAL DA LMP SWAP FUT (NY-4P- CME) vs PJM AEP DAYTON HUB PEAK CAL LMP SWAP FUT (NY-VM- CME)						
Spread Credit Rate	Decrease	+168:-1	65%	65%	55%	55%
PJM PECO ZONE 5 MW OFF-PEAK CAL DA LMP SWAP FUT (NY-4P- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	70%	70%	50%	50%
PJM PECO ZONE 5 MW OFF-PEAK CAL DA LMP SWAP FUT (NY-4P- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	70%	70%	50%	50%
PJM WESTERN HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-E4- CME) vs PJM AECO ZONE PEAK CAL DA LMP SWAP FUT (NY-Y1- CME)						
Spread Credit Rate	Decrease	+16:-1	70%	70%	50%	50%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PJM WESTERN HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-E4- CME) vs PJM AEP DAYTON HUB 5MW PEAK CAL REAL-TIME LMP SWAP FUT (NY-Z9- CME)						
Spread Credit Rate	Decrease	+16:-1	60%	60%	45%	45%
PJM WESTERN HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-E4- CME) vs PJM JCPL ZONE PEAK CAL DA LMP SWAP FUT (NY-J2- CME)						
Spread Credit Rate	Decrease	+16:-1	70%	70%	50%	50%
PJM WESTERN HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-E4- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	45%	45%
PJM WESTERN HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-E4- CME) vs PJM WESTERN HUB PEAK CAL DA LMP SWAP FUT (NY-J4- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	55%	55%
PJM WESTERN HUB OFF-PEAK CAL DA LMP SWAP FUT (NY-E4- CME) vs PJM WESTERN HUB PEAK CAL REAL-TIME LMP SWAP FUT (NY-L1- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	45%	45%
PJM WESTERN HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD (NYM-E4 - CME) vs PJM APS ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP (NYM-W4 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	65%	65%
PJM WESTERN HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-E4 - CME) vs PJM METED ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-46 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	70%	70%
NGL/PETROCHEMICALS - Inter-commodity Spread Rates						
MONT BELVIEU NORMAL BUTANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-D0 - CME) vs MONT BELVIEU LDH PROPANE 5 DECIMALS (OPIS) SWAP FUTURES (NY-B0 - CME)						
Spread Credit Rate	Decrease	+1:-1	60%	60%	40%	40%