



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

FROM: CME Clearing

SUBJECT: Performance Bond Requirements

DATE: Thursday, January 07, 2016

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

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

and subscribe to the Performance Bond Rates Advisory Notice listserver.

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

The rates will be effective after the close of business on

Friday, January 08, 2016.

Current rates as of:

Thursday, January 07, 2016.

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

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

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
AGRICULTURE - Outright Rates								
CASH CHEESE FUTURES (CSC)								
CSC	Spec	Mnth 1	Decrease	USD	1,100	1,000	880	800
CSC	Hedge/Member	Mnth 1	Decrease	USD	1,000	1,000	800	800
CSC	Spec	Mnths 6+	Decrease	USD	1,155	1,050	935	850
CSC	Hedge/Member	Mnths 6+	Decrease	USD	1,050	1,050	850	850
CLASS IV MILK FUTURE (DK)								
DK	Spec	Delivery Month	Decrease	USD	1,430	1,300	1,100	1,000
DK	Hedge/Member	Delivery	Decrease	USD	1,300	1,300	1,000	1,000
DK	Spec	Months 2-5	Decrease	USD	1,870	1,700	1,650	1,500
DK	Hedge/Member	Months 2-5	Decrease	USD	1,700	1,700	1,500	1,500
CME DRY WHEY FUTURES (DY)								
DY	Spec	Month 3+	Increase	USD	1,870	1,700	2,090	1,900
DY	Hedge/Member	Month 3+	Increase	USD	1,700	1,700	1,900	1,900
DAP FOB NOLA SWAP (DFL)								
DFL	Spec		Decrease	USD	3,575	3,250	2,750	2,500
DFL	Hedge/Member		Decrease	USD	3,250	3,250	2,500	2,500
MINI-SIZED SOYBEANS FUTURES (YK)								
YK	Spec	All Months	Decrease	USD	572	520	462	420
YK	Hedge/Member	All Months	Decrease	USD	520	520	420	420
NYMEX COCOA (CJ)								
CJ	Spec		Increase	USD	1,012	920	1,155	1,050
CJ	Hedge/Member		Increase	USD	920	920	1,050	1,050
ROUGH RICE FUTURES (14)								
14	Spec		Increase	USD	1,265	1,150	1,485	1,350
14	Hedge/Member		Increase	USD	1,150	1,150	1,350	1,350
SOYBEAN CRUSH COMBO (31)								
31	Spec	Old Crop	Decrease	USD	12,925	11,750	12,486	11,351
31	Hedge/Member	Old Crop	Decrease	USD	11,750	11,750	11,351	11,351
31	Spec	New Crop	Decrease	USD	12,925	11,750	12,486	11,351
31	Hedge/Member	New Crop	Decrease	USD	11,750	11,750	11,351	11,351
SOYBEAN FUTURES (S)								
S	Spec	All Months	Decrease	USD	2,860	2,600	2,310	2,100
S	Hedge/Member	All Months	Decrease	USD	2,600	2,600	2,100	2,100
SOYBEAN MEAL FUTURES (06)								

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
06	Spec	Old Crop	Decrease	USD	2,420	2,200	1,980	1,800
06	Hedge/Member	Old Crop	Decrease	USD	2,200	2,200	1,800	1,800
06	Spec	New Crop	Decrease	USD	2,420	2,200	1,980	1,800
06	Hedge/Member	New Crop	Decrease	USD	2,200	2,200	1,800	1,800
SOYBEAN MEAL TAS FUTURES (ZMT)								
ZMT	Spec	Old Crop	Decrease	USD	2,420	2,200	1,980	1,800
ZMT	Hedge/Member	Old Crop	Decrease	USD	2,200	2,200	1,800	1,800
ZMT	Spec	New Crop	Decrease	USD	2,420	2,200	1,980	1,800
ZMT	Hedge/Member	New Crop	Decrease	USD	2,200	2,200	1,800	1,800
SOYBEAN TAS FUTURE (SBT)								
SBT	Spec	All Months	Decrease	USD	2,860	2,600	2,310	2,100
SBT	Hedge/Member	All Months	Decrease	USD	2,600	2,600	2,100	2,100
UAN FOB NOLA SWAP (UFU)								
UFU	Spec		Decrease	USD	1,925	1,750	1,485	1,350
UFU	Hedge/Member		Decrease	USD	1,750	1,750	1,350	1,350
UREA (GRANULAR) FOB U.S. GULF SWAP (UFN)								
UFN	Spec		Decrease	USD	3,300	3,000	2,750	2,500
UFN	Hedge/Member		Decrease	USD	3,000	3,000	2,500	2,500
CRUDE OIL - Outright Rates								
LOOP CRUDE OIL STORAGE FUTURES (LPS)								
LPS	Spec	Mth 1	Increase	USD	319	290	385	350
LPS	Hedge/Member	Mth 1	Increase	USD	290	290	350	350
LPS	Spec	Mths 2-3	Increase	USD	286	260	308	280
LPS	Hedge/Member	Mths 2-3	Increase	USD	260	260	280	280
LPS	Spec	Mths 4+	Increase	USD	198	180	248	225
LPS	Hedge/Member	Mths 4+	Increase	USD	180	180	225	225

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ELECTRICITY - Outright Rates								
AEP-DAYTON HUB OFF-PEAK MONTHLY (VP)								
VP	Spec	Mnth 2	Increase	USD	2,640	2,400	2,970	2,700
VP	Hedge/Member	Mnth 2	Increase	USD	2,400	2,400	2,700	2,700
ISO NEW ENGLAND OFF-PEAK LMP FUT (KI)								
KI	Spec	Mnth 1	Increase	USD	11,000	10,000	12,100	11,000
KI	Hedge/Member	Mnth 1	Increase	USD	10,000	10,000	11,000	11,000
KI	Spec	Mnth 2	Increase	USD	11,000	10,000	12,100	11,000
KI	Hedge/Member	Mnth 2	Increase	USD	10,000	10,000	11,000	11,000
ISO NEW ENGLAND PEAK LMP FUT (NI)								
NI	Spec	Mnth 1	Increase	USD	11,000	10,000	12,100	11,000
NI	Hedge/Member	Mnth 1	Increase	USD	10,000	10,000	11,000	11,000
NI	Spec	Mnth 2	Increase	USD	9,900	9,000	12,100	11,000
NI	Hedge/Member	Mnth 2	Increase	USD	9,000	9,000	11,000	11,000
NEPOOL INTR HUB 5MW D AH PK (U6)								
U6	Spec	Month 1	Increase	USD	1,100	1,000	1,485	1,350
U6	Hedge/Member	Month 1	Increase	USD	1,000	1,000	1,350	1,350
NEPOOL W CNT MASS 5MW D AH O PK (L9)								
L9	Spec	Mnth 1	Increase	USD	77	70	99	90
L9	Hedge/Member	Mnth 1	Increase	USD	70	70	90	90
NYISO J (KJ)								
KJ	Spec	Mnth 1	Increase	USD	3,025	2,750	3,300	3,000
KJ	Hedge/Member	Mnth 1	Increase	USD	2,750	2,750	3,000	3,000
KJ	Spec	Mnth 2	Increase	USD	2,970	2,700	3,300	3,000
KJ	Hedge/Member	Mnth 2	Increase	USD	2,700	2,700	3,000	3,000
NYISO ZONE A 5MW D AH O PK (K4)								
K4	Spec	Mnth 1	Increase	USD	33	30	39	35
K4	Hedge/Member	Mnth 1	Increase	USD	30	30	35	35
K4	Spec	Mnth 2	Increase	USD	33	30	39	35
K4	Hedge/Member	Mnth 2	Increase	USD	30	30	35	35
K4	Spec	Mnths 12+	Increase	USD	17	15	22	20
K4	Hedge/Member	Mnths 12+	Increase	USD	15	15	20	20
NYISO ZONE E 5MW OFF- PK CAL MO FUT (58)								
58	Spec	Mnth 1	Increase	USD	28	25	44	40
58	Hedge/Member	Mnth 1	Increase	USD	25	25	40	40

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NYISO ZONE F 5MW PK FUT (4L)								
4L	Spec	Mnth 1	Increase	USD	1,100	1,000	1,485	1,350
4L	Hedge/Member	Mnth 1	Increase	USD	1,000	1,000	1,350	1,350
NYISO ZONE G 5MW D AH O PK (D2)								
D2	Spec	Mnth 1	Increase	USD	55	50	61	55
D2	Hedge/Member	Mnth 1	Increase	USD	50	50	55	55
NYISO ZONE J 5MW D AH O PK (D4)								
D4	Spec	Mnth 1	Increase	USD	55	50	61	55
D4	Hedge/Member	Mnth 1	Increase	USD	50	50	55	55
NYISO ZONE J 5MW D AH PK (D3)								
D3	Spec	Mnth 1	Increase	USD	605	550	660	600
D3	Hedge/Member	Mnth 1	Increase	USD	550	550	600	600
D3	Spec	Mnth 2	Increase	USD	594	540	660	600
D3	Hedge/Member	Mnth 2	Increase	USD	540	540	600	600
PJM AD HUB 5MW REAL TIME O PK (V3)								
V3	Spec	Mnth 2	Increase	USD	22	20	28	25
V3	Hedge/Member	Mnth 2	Increase	USD	20	20	25	25
PJM AECO DA PEAK (Y1)								
Y1	Spec	Mnth 2	Increase	USD	550	500	660	600
Y1	Hedge/Member	Mnth 2	Increase	USD	500	500	600	600
Y1	Spec	Mnths 12+	Increase	USD	220	200	286	260
Y1	Hedge/Member	Mnths 12+	Increase	USD	200	200	260	260
PJM DAYTON DA OFF-PEAK (R7)								
R7	Spec	Mnth 1	Increase	USD	22	20	28	25
R7	Hedge/Member	Mnth 1	Increase	USD	20	20	25	25
R7	Spec	Mnth 2	Increase	USD	22	20	28	25
R7	Hedge/Member	Mnth 2	Increase	USD	20	20	25	25
PJM DAYTON DA PEAK (D7)								
D7	Spec	Mnth 1	Increase	USD	495	450	660	600
D7	Hedge/Member	Mnth 1	Increase	USD	450	450	600	600
PJM JCPL DA PEAK (J2)								
J2	Spec	Mnth 2	Increase	USD	605	550	660	600
J2	Hedge/Member	Mnth 2	Increase	USD	550	550	600	600
PJM METED ZONE OFFPK CAL MO LMP FUT (46)								
46	Spec	Mnth 1	Increase	USD	33	30	39	35
46	Hedge/Member	Mnth 1	Increase	USD	30	30	35	35

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM NI HUB 5MW REAL TIME O PK (B6)								
B6	Spec	Mnth 2	Increase	USD	17	15	22	20
B6	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20
PJM NILL DA OFF-PEAK (L3)								
L3	Spec	Mnth 2	Increase	USD	17	15	22	20
L3	Hedge/Member	Mnth 2	Increase	USD	15	15	20	20
PJM OFF-PEAK LMP FUT (JP)								
JP	Spec	Mnth 1	Increase	USD	4,125	3,750	4,538	4,125
JP	Hedge/Member	Mnth 1	Increase	USD	3,750	3,750	4,125	4,125
JP	Spec	Mnth 2	Increase	USD	3,300	3,000	4,400	4,000
JP	Hedge/Member	Mnth 2	Increase	USD	3,000	3,000	4,000	4,000
PJM PECO Z5 MW OFPK CLM DA LMP (4P)								
4P	Spec	Mnth 1	Increase	USD	33	30	39	35
4P	Hedge/Member	Mnth 1	Increase	USD	30	30	35	35
4P	Spec	Mnth 2	Increase	USD	17	15	28	25
4P	Hedge/Member	Mnth 2	Increase	USD	15	15	25	25
PJM PPL DA OFF-PEAK (F5)								
F5	Spec	Mnth 1	Increase	USD	33	30	39	35
F5	Hedge/Member	Mnth 1	Increase	USD	30	30	35	35
F5	Spec	Mnth 2	Increase	USD	28	25	33	30
F5	Hedge/Member	Mnth 2	Increase	USD	25	25	30	30
F5	Spec	Mnths 3-4	Increase	USD	17	15	22	20
F5	Hedge/Member	Mnths 3-4	Increase	USD	15	15	20	20
F5	Spec	Mnths 5-11	Decrease	USD	22	20	17	15
F5	Hedge/Member	Mnths 5-11	Decrease	USD	20	20	15	15
F5	Spec	Mnths 12+	New	USD			22	20
F5	Hedge/Member	Mnths 12+	New	USD			20	20
PJM PPL DA PEAK (L5)								
L5	Spec	Mnth 2	Increase	USD	550	500	660	600
L5	Hedge/Member	Mnth 2	Increase	USD	500	500	600	600
PJM WES HUB PEAK CAL MON REAL TIME (L1)								
L1	Spec	Mth 1	Increase	USD	715	650	825	750
L1	Hedge/Member	Mth 1	Increase	USD	650	650	750	750
L1	Spec	Mnth 2	Increase	USD	550	500	660	600
L1	Hedge/Member	Mnth 2	Increase	USD	500	500	600	600

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PJM WES HUB PEAK LMP 50 MW (4S)								
4S	Spec	Mth 1	Increase	USD	7,150	6,500	8,250	7,500
4S	Hedge/Member	Mth 1	Increase	USD	6,500	6,500	7,500	7,500
4S	Spec	Mnth 2	Increase	USD	5,500	5,000	6,600	6,000
4S	Hedge/Member	Mnth 2	Increase	USD	5,000	5,000	6,000	6,000
PJM WESTERN HUB RT OP DAILY (WOR)								
WOR	Spec	Days 1-10	Increase	USD	138	125	182	165
WOR	Hedge/Member	Days 1-10	Increase	USD	125	125	165	165
PJM WESTH DA OFF-PEAK (E4)								
E4	Spec	Mnth 1	Increase	USD	28	25	33	30
E4	Hedge/Member	Mnth 1	Increase	USD	25	25	30	30
E4	Spec	Mnth 2	Increase	USD	28	25	33	30
E4	Hedge/Member	Mnth 2	Increase	USD	25	25	30	30
PJM WESTH RT OFF-PEAK (N9)								
N9	Spec	Mnth 1	Increase	USD	28	25	39	35
N9	Hedge/Member	Mnth 1	Increase	USD	25	25	35	35
N9	Spec	Mnth 2	Increase	USD	22	20	33	30
N9	Hedge/Member	Mnth 2	Increase	USD	20	20	30	30
EQUITY INDEX - Outright Rates								
E-MINI NIFTY 50 INDEX FUTURES (II)								
II	Spec		Increase	USD	770	700	990	900
II	Hedge/Member		Increase	USD	700	700	900	900
S&P 500 ANNUAL DIVIDEND INDEX FUT (SDA)								
SDA	Spec	Mths 4+	Increase	USD	248	225	330	300
SDA	Hedge/Member	Mths 4+	Increase	USD	225	225	300	300
USD-DENOMINATED IBOVESPA INDEX (IBV)								
IBV	Spec		Decrease	USD	8,784	7,985	8,404	7,640
IBV	Hedge/Member		Decrease	USD	7,985	7,985	7,640	7,640

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
NATURAL GAS - Outright Rates								
ANR OKLAHOMA (NE)								
NE	Spec	Mnth 1	Increase	USD	242	220	330	300
NE	Hedge/Member	Mnth 1	Increase	USD	220	220	300	300
COLUMBIA GULF MAIN NAT G INDEX FUT (L2)								
L2	Spec	Mth 2	Increase	USD	110	100	138	125
L2	Hedge/Member	Mth 2	Increase	USD	100	100	125	125
L2	Spec	Mnths 3+	New	USD			110	100
L2	Hedge/Member	Mnths 3+	New	USD			100	100
COLUMBIA GULF ONSHORE BASIS FUT (GL)								
GL	Spec	Mnths 8-19	Increase	USD	61	55	72	65
GL	Hedge/Member	Mnths 8-19	Increase	USD	55	55	65	65
DOMINION TRAN INC - APP INDEX (IH)								
IH	Spec	Mth 2	Increase	USD	83	75	138	125
IH	Hedge/Member	Mth 2	Increase	USD	75	75	125	125
IH	Spec	Mths 3+	New	USD			83	75
IH	Hedge/Member	Mths 3+	New	USD			75	75
HENRY HUB INDEX FUT (IN)								
IN	Spec	Mnth 2	Increase	USD	55	50	110	100
IN	Hedge/Member	Mnth 2	Increase	USD	50	50	100	100
IN	Spec	Mnths 3+	New	USD			55	50
IN	Hedge/Member	Mnths 3+	New	USD			50	50
NATURAL GAS PIPELINE TEXOK BASIS FUT (PD)								
PD	Spec	Mnth 1	Increase	USD	83	75	99	90
PD	Hedge/Member	Mnth 1	Increase	USD	75	75	90	90
PANHANDLE BASIS FUT (PH)								
PH	Spec	Mnth 1	Increase	USD	160	145	182	165
PH	Hedge/Member	Mnth 1	Increase	USD	145	145	165	165
PANHANDLE INDEX FUT (IV)								
IV	Spec	Mth 2	Increase	USD	83	75	138	125
IV	Hedge/Member	Mth 2	Increase	USD	75	75	125	125
IV	Spec	Mths 3+	New	USD			83	75
IV	Hedge/Member	Mths 3+	New	USD			75	75

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
ROCKIES KERN OPAL - NW INDEX (IR)								
IR	Spec	Mth 2	Increase	USD	83	75	165	150
IR	Hedge/Member	Mth 2	Increase	USD	75	75	150	150
IR	Spec	Mths 3+	New	USD			83	75
IR	Hedge/Member	Mths 3+	New	USD			75	75
SOUTH STAR TEX OKLHM KNS NG B (8Z)								
8Z	Spec	Mnth 1	Increase	USD	275	250	330	300
8Z	Hedge/Member	Mnth 1	Increase	USD	250	250	300	300
TCO NG INDEX FUT (Q1)								
Q1	Spec	Mnth 2	Increase	USD	55	50	138	125
Q1	Hedge/Member	Mnth 2	Increase	USD	50	50	125	125
Q1	Spec	Mnths 3+	New	USD			55	50
Q1	Hedge/Member	Mnths 3+	New	USD			50	50
TENN 800 LEG NAT GAS INDEX FUT (L4)								
L4	Spec	Mth 2	Increase	USD	83	75	165	150
L4	Hedge/Member	Mth 2	Increase	USD	75	75	150	150
L4	Spec	Mths 3+	New	USD			83	75
L4	Hedge/Member	Mths 3+	New	USD			75	75
TETCO M-3 INDEX (IX)								
IX	Spec	Mnth 2	Increase	USD	55	50	138	125
IX	Hedge/Member	Mnth 2	Increase	USD	50	50	125	125
IX	Spec	Mnths 3+	New	USD			55	50
IX	Hedge/Member	Mnths 3+	New	USD			50	50
TRANSCO ZONE 4 NAT GAS INDEX FUT (B2)								
B2	Spec	Mth 2	Increase	USD	83	75	165	150
B2	Hedge/Member	Mth 2	Increase	USD	75	75	150	150
B2	Spec	Mths 3+	New	USD			83	75
B2	Hedge/Member	Mths 3+	New	USD			75	75
WAHA TEXAS BASIS FUT (NW)								
NW	Spec	Mnths 7-12	Increase	USD	66	60	94	85
NW	Hedge/Member	Mnths 7-12	Increase	USD	60	60	85	85

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
PETROLEUM CRACKS AND SPREADS - Outright Rates								
GASOIL 0.1 RDAM BRGS V. ICE (WQ)								
WQ	Spec	Mnth 1	Increase	USD	3,740	3,400	4,015	3,650
WQ	Hedge/Member	Mnth 1	Increase	USD	3,400	3,400	3,650	3,650
MIN ULSD 10PPM CRGS CIF NWE VS GSL (MGN)								
MGN	Spec	Mnths 3-4	Increase	USD	168	153	220	200
MGN	Hedge/Member	Mnths 3-4	Increase	USD	153	153	200	200
MINI GSOIL .1 PLTTS VS ICE GSOIL FU (MGB)								
MGB	Spec	Mnth 1	Increase	USD	374	340	402	365
MGB	Hedge/Member	Mnth 1	Increase	USD	340	340	365	365
ULSD 10PPM V. ICE FUT (TP)								
TP	Spec	Mnths 3-4	Increase	USD	1,683	1,530	2,200	2,000
TP	Hedge/Member	Mnths 3-4	Increase	USD	1,530	1,530	2,000	2,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
WEATHER - Outright Rates								
(H9F)								
H9F	Spec		Increase	USD	4%	4%	6%	5%
H9F	Hedge/Member		Increase	USD	4%	4%	5%	5%
(H9G)								
H9G	Spec		Increase	USD	4%	4%	6%	5%
H9G	Hedge/Member		Increase	USD	4%	4%	5%	5%
(H9H)								
H9H	Spec		Increase	USD	4%	4%	6%	5%
H9H	Hedge/Member		Increase	USD	4%	4%	5%	5%
(H9V)								
H9V	Spec		Increase	USD	4%	4%	6%	5%
H9V	Hedge/Member		Increase	USD	4%	4%	5%	5%
(H9Z)								
H9Z	Spec		Increase	USD	4%	4%	6%	5%
H9Z	Hedge/Member		Increase	USD	4%	4%	5%	5%
(HXF)								
HXF	Spec		Increase	USD	4%	3%	5%	5%
HXF	Hedge/Member		Increase	USD	3%	3%	5%	5%
(HXG)								
HXG	Spec		Increase	USD	4%	3%	5%	5%
HXG	Hedge/Member		Increase	USD	3%	3%	5%	5%
(HXH)								
HXH	Spec		Increase	USD	4%	3%	5%	5%
HXH	Hedge/Member		Increase	USD	3%	3%	5%	5%
(HXV)								
HXV	Spec		Increase	USD	4%	3%	5%	5%
HXV	Hedge/Member		Increase	USD	3%	3%	5%	5%
(HXZ)								
HXZ	Spec		Increase	USD	4%	3%	5%	5%
HXZ	Hedge/Member		Increase	USD	3%	3%	5%	5%
(VUF)								
VUF	Spec		Increase	USD	5%	5%	8%	7%
VUF	Hedge/Member		Increase	USD	5%	5%	7%	7%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Outright Rates								
(VUG)								
VUG	Spec		Increase	USD	5%	5%	8%	7%
VUG	Hedge/Member		Increase	USD	5%	5%	7%	7%
(VUH)								
VUH	Spec		Increase	USD	5%	5%	8%	7%
VUH	Hedge/Member		Increase	USD	5%	5%	7%	7%
(VUV)								
VUV	Spec		Increase	USD	5%	5%	8%	7%
VUV	Hedge/Member		Increase	USD	5%	5%	7%	7%
(VUZ)								
VUZ	Spec		Increase	USD	5%	5%	8%	7%
VUZ	Hedge/Member		Increase	USD	5%	5%	7%	7%
DES MOINES HEATING SEASONAL STRIP F (H9X)								
H9X	Spec		Increase	USD	4%	4%	6%	5%
H9X	Hedge/Member		Increase	USD	4%	4%	5%	5%
KANSAS CITY HEATING SEASONAL STRIP (HXX)								
HXX	Spec		Increase	USD	4%	3%	5%	5%
HXX	Hedge/Member		Increase	USD	3%	3%	5%	5%
WASHINGTON REAGAN INTL NOV HDD SEA (VUX)								
VUX	Spec		Increase	USD	5%	5%	8%	7%
VUX	Hedge/Member		Increase	USD	5%	5%	7%	7%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

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

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
AGRICULTURE - Intra Spreads								
Bean Spread: Jan 17 vs Jul 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	275	250	77	70
YK	Hedge/Member		Decrease	USD	250	250	70	70
Bean Spread: Jan 17 vs Jul 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,375	1,250	385	350
S	Hedge/Member		Decrease	USD	1,250	1,250	350	350
Bean Spread: Jan 17 vs Jul 16 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,375	1,250	385	350
SBT	Hedge/Member		Decrease	USD	1,250	1,250	350	350
Bean Spread: Jan 17 vs Aug 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	275	250	66	60
YK	Hedge/Member		Decrease	USD	250	250	60	60
Bean Spread: Jan 17 vs Aug 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,375	1,250	330	300
S	Hedge/Member		Decrease	USD	1,250	1,250	300	300
Bean Spread: Jan 17 vs Aug 16 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,375	1,250	330	300
SBT	Hedge/Member		Decrease	USD	1,250	1,250	300	300
Bean Spread: Jan 17 vs Jan 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	275	250	132	120
YK	Hedge/Member		Decrease	USD	250	250	120	120
Bean Spread: Jan 17 vs Jan 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,375	1,250	660	600
S	Hedge/Member		Decrease	USD	1,250	1,250	600	600
Bean Spread: Jan 17 vs Jan 16 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,375	1,250	660	600
SBT	Hedge/Member		Decrease	USD	1,250	1,250	600	600
Bean Spread: Jan 17 vs Mar 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	275	250	121	110
YK	Hedge/Member		Decrease	USD	250	250	110	110
Bean Spread: Jan 17 vs Mar 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,375	1,250	605	550
S	Hedge/Member		Decrease	USD	1,250	1,250	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Bean Spread: Jan 17 vs Mar 16 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,375	1,250	605	550
SBT	Hedge/Member		Decrease	USD	1,250	1,250	550	550
Bean Spread: Jan 17 vs May 16 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	275	250	77	70
YK	Hedge/Member		Decrease	USD	250	250	70	70
Bean Spread: Jan 17 vs May 16 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,375	1,250	385	350
S	Hedge/Member		Decrease	USD	1,250	1,250	350	350
Bean Spread: Jan 17 vs May 16 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,375	1,250	385	350
SBT	Hedge/Member		Decrease	USD	1,250	1,250	350	350
Bean Spread: Nov 16 vs Jan 17 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	275	250	66	60
YK	Hedge/Member		Decrease	USD	250	250	60	60
Bean Spread: Nov 16 vs Jan 17 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,375	1,250	330	300
S	Hedge/Member		Decrease	USD	1,250	1,250	300	300
Bean Spread: Nov 16 vs Jan 17 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,375	1,250	330	300
SBT	Hedge/Member		Decrease	USD	1,250	1,250	300	300
Bean Spread: Sep 16 vs Jan 17 (MINI-SIZED SOYBEANS FUTURES)								
YK	Spec		Decrease	USD	275	250	66	60
YK	Hedge/Member		Decrease	USD	250	250	60	60
Bean Spread: Sep 16 vs Jan 17 (SOYBEAN FUTURES)								
S	Spec		Decrease	USD	1,375	1,250	330	300
S	Hedge/Member		Decrease	USD	1,250	1,250	300	300
Bean Spread: Sep 16 vs Jan 17 (SOYBEAN TAS FUTURE)								
SBT	Spec		Decrease	USD	1,375	1,250	330	300
SBT	Hedge/Member		Decrease	USD	1,250	1,250	300	300
Butter (DB) - Tier 1 vs Tier 1 (CASH BUTTER FUTURES)								
CB	Spec		Increase	USD	2,530	2,300	2,750	2,500
CB	Hedge/Member		Increase	USD	2,300	2,300	2,500	2,500

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Corn Spread: Jul 17 vs Dec 16 (CORN FUTURES)								
C	Spec		Decrease	USD	880	800	275	250
C	Hedge/Member		Decrease	USD	800	800	250	250
Corn Spread: Jul 17 vs Dec 16 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	880	800	275	250
ZCT	Hedge/Member		Decrease	USD	800	800	250	250
Corn Spread: Jul 17 vs Dec 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	176	160	55	50
YC	Hedge/Member		Decrease	USD	160	160	50	50
Corn Spread: Jul 17 vs Jul 16 (CORN FUTURES)								
C	Spec		Decrease	USD	880	800	440	400
C	Hedge/Member		Decrease	USD	800	800	400	400
Corn Spread: Jul 17 vs Jul 16 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	880	800	440	400
ZCT	Hedge/Member		Decrease	USD	800	800	400	400
Corn Spread: Jul 17 vs Jul 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	176	160	88	80
YC	Hedge/Member		Decrease	USD	160	160	80	80
Corn Spread: Jul 17 vs Mar 16 (CORN FUTURES)								
C	Spec		Decrease	USD	880	800	550	500
C	Hedge/Member		Decrease	USD	800	800	500	500
Corn Spread: Jul 17 vs Mar 16 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	880	800	550	500
ZCT	Hedge/Member		Decrease	USD	800	800	500	500
Corn Spread: Jul 17 vs Mar 16 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	176	160	110	100
YC	Hedge/Member		Decrease	USD	160	160	100	100
Corn Spread: Jul 17 vs Mar 17 (CORN FUTURES)								
C	Spec		Decrease	USD	880	800	275	250
C	Hedge/Member		Decrease	USD	800	800	250	250
Corn Spread: Jul 17 vs Mar 17 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	880	800	275	250
ZCT	Hedge/Member		Decrease	USD	800	800	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: Jul 17 vs Mar 17 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	176	160	55	50
YC	Hedge/Member		Decrease	USD	160	160	50	50
Corn Spread: May 16 vs Jul 17 (CORN FUTURES)								
C	Spec		Decrease	USD	880	800	495	450
C	Hedge/Member		Decrease	USD	800	800	450	450
Corn Spread: May 16 vs Jul 17 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	880	800	495	450
ZCT	Hedge/Member		Decrease	USD	800	800	450	450
Corn Spread: May 16 vs Jul 17 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	176	160	99	90
YC	Hedge/Member		Decrease	USD	160	160	90	90
Corn Spread: May 17 vs Jul 17 (CORN FUTURES)								
C	Spec		Decrease	USD	880	800	275	250
C	Hedge/Member		Decrease	USD	800	800	250	250
Corn Spread: May 17 vs Jul 17 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	880	800	275	250
ZCT	Hedge/Member		Decrease	USD	800	800	250	250
Corn Spread: May 17 vs Jul 17 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	176	160	55	50
YC	Hedge/Member		Decrease	USD	160	160	50	50
Corn Spread: Sep 16 vs Jul 17 (CORN FUTURES)								
C	Spec		Decrease	USD	880	800	275	250
C	Hedge/Member		Decrease	USD	800	800	250	250
Corn Spread: Sep 16 vs Jul 17 (CORN TAS FUTURE)								
ZCT	Spec		Decrease	USD	880	800	275	250
ZCT	Hedge/Member		Decrease	USD	800	800	250	250
Corn Spread: Sep 16 vs Jul 17 (MINI-SIZED CORN FUTURES)								
YC	Spec		Decrease	USD	176	160	55	50
YC	Hedge/Member		Decrease	USD	160	160	50	50
KC Wheat: Dec 16 vs Jul 17 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,375	1,250	605	550
KW	Hedge/Member		Decrease	USD	1,250	1,250	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: Dec 16 vs Jul 17 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Decrease	USD	1,375	1,250	605	550
KET	Hedge/Member		Decrease	USD	1,250	1,250	550	550
KC Wheat: Dec 16 vs Jul 17 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	275	250	121	110
MKC	Hedge/Member		Decrease	USD	250	250	110	110
KC Wheat: Jul 17 vs Jul 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,375	1,250	605	550
KW	Hedge/Member		Decrease	USD	1,250	1,250	550	550
KC Wheat: Jul 17 vs Jul 16 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Decrease	USD	1,375	1,250	605	550
KET	Hedge/Member		Decrease	USD	1,250	1,250	550	550
KC Wheat: Jul 17 vs Jul 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	275	250	121	110
MKC	Hedge/Member		Decrease	USD	250	250	110	110
KC Wheat: Jul 17 vs Mar 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,375	1,250	880	800
KW	Hedge/Member		Decrease	USD	1,250	1,250	800	800
KC Wheat: Jul 17 vs Mar 16 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Decrease	USD	1,375	1,250	880	800
KET	Hedge/Member		Decrease	USD	1,250	1,250	800	800
KC Wheat: Jul 17 vs Mar 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	275	250	176	160
MKC	Hedge/Member		Decrease	USD	250	250	160	160
KC Wheat: Jul 17 vs Mar 17 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,375	1,250	550	500
KW	Hedge/Member		Decrease	USD	1,250	1,250	500	500
KC Wheat: Jul 17 vs Mar 17 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Decrease	USD	1,375	1,250	550	500
KET	Hedge/Member		Decrease	USD	1,250	1,250	500	500
KC Wheat: Jul 17 vs Mar 17 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	275	250	110	100
MKC	Hedge/Member		Decrease	USD	250	250	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: Jul 17 vs May 16 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,375	1,250	770	700
KW	Hedge/Member		Decrease	USD	1,250	1,250	700	700
KC Wheat: Jul 17 vs May 16 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Decrease	USD	1,375	1,250	770	700
KET	Hedge/Member		Decrease	USD	1,250	1,250	700	700
KC Wheat: Jul 17 vs May 16 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	275	250	154	140
MKC	Hedge/Member		Decrease	USD	250	250	140	140
KC Wheat: May 17 vs Jul 17 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,375	1,250	550	500
KW	Hedge/Member		Decrease	USD	1,250	1,250	500	500
KC Wheat: May 17 vs Jul 17 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Decrease	USD	1,375	1,250	550	500
KET	Hedge/Member		Decrease	USD	1,250	1,250	500	500
KC Wheat: May 17 vs Jul 17 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	275	250	110	100
MKC	Hedge/Member		Decrease	USD	250	250	100	100
KC Wheat: Sep 16 vs Jul 17 (KC HRW WHEAT FUTURES)								
KW	Spec		Decrease	USD	1,375	1,250	605	550
KW	Hedge/Member		Decrease	USD	1,250	1,250	550	550
KC Wheat: Sep 16 vs Jul 17 (KC HRW WHEAT TAS FUTURE)								
KET	Spec		Decrease	USD	1,375	1,250	605	550
KET	Hedge/Member		Decrease	USD	1,250	1,250	550	550
KC Wheat: Sep 16 vs Jul 17 (MINI-SIZED KC HRW WHEAT FUTURES)								
MKC	Spec		Decrease	USD	275	250	121	110
MKC	Hedge/Member		Decrease	USD	250	250	110	110
Wheat Butterfly - Contracts 7-9 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Increase	USD	495	450	660	600
ZWT	Hedge/Member		Increase	USD	450	450	600	600
Wheat Butterfly - Contracts 7-9 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	99	90	132	120
YW	Hedge/Member		Increase	USD	90	90	120	120

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Butterfly - Contracts 7-9 (WHEAT FUTURES)								
W	Spec		Increase	USD	495	450	660	600
W	Hedge/Member		Increase	USD	450	450	600	600
Wheat Butterfly - Contracts 8-10 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Increase	USD	495	450	660	600
ZWT	Hedge/Member		Increase	USD	450	450	600	600
Wheat Butterfly - Contracts 8-10 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	99	90	132	120
YW	Hedge/Member		Increase	USD	90	90	120	120
Wheat Butterfly - Contracts 8-10 (WHEAT FUTURES)								
W	Spec		Increase	USD	495	450	660	600
W	Hedge/Member		Increase	USD	450	450	600	600
Wheat Butterfly - Contracts 9-11 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Increase	USD	495	450	660	600
ZWT	Hedge/Member		Increase	USD	450	450	600	600
Wheat Butterfly - Contracts 9-11 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Increase	USD	99	90	132	120
YW	Hedge/Member		Increase	USD	90	90	120	120
Wheat Butterfly - Contracts 9-11 (WHEAT FUTURES)								
W	Spec		Increase	USD	495	450	660	600
W	Hedge/Member		Increase	USD	450	450	600	600
Wheat Spread: Dec 16 vs Jul 17 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Decrease	USD	1,375	1,250	605	550
ZWT	Hedge/Member		Decrease	USD	1,250	1,250	550	550
Wheat Spread: Dec 16 vs Jul 17 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	275	250	121	110
YW	Hedge/Member		Decrease	USD	250	250	110	110
Wheat Spread: Dec 16 vs Jul 17 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,375	1,250	605	550
W	Hedge/Member		Decrease	USD	1,250	1,250	550	550
Wheat Spread: Jul 16 vs Jul 17 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Decrease	USD	1,375	1,250	605	550
ZWT	Hedge/Member		Decrease	USD	1,250	1,250	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: Jul 16 vs Jul 17 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	275	250	121	110
YW	Hedge/Member		Decrease	USD	250	250	110	110
Wheat Spread: Jul 16 vs Jul 17 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,375	1,250	605	550
W	Hedge/Member		Decrease	USD	1,250	1,250	550	550
Wheat Spread: Jul 17 vs Mar 16 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Decrease	USD	1,375	1,250	880	800
ZWT	Hedge/Member		Decrease	USD	1,250	1,250	800	800
Wheat Spread: Jul 17 vs Mar 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	275	250	176	160
YW	Hedge/Member		Decrease	USD	250	250	160	160
Wheat Spread: Jul 17 vs Mar 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,375	1,250	880	800
W	Hedge/Member		Decrease	USD	1,250	1,250	800	800
Wheat Spread: Jul 17 vs Mar 17 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Decrease	USD	1,375	1,250	550	500
ZWT	Hedge/Member		Decrease	USD	1,250	1,250	500	500
Wheat Spread: Jul 17 vs Mar 17 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	275	250	110	100
YW	Hedge/Member		Decrease	USD	250	250	100	100
Wheat Spread: Jul 17 vs Mar 17 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,375	1,250	550	500
W	Hedge/Member		Decrease	USD	1,250	1,250	500	500
Wheat Spread: Jul 17 vs May 16 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Decrease	USD	1,375	1,250	770	700
ZWT	Hedge/Member		Decrease	USD	1,250	1,250	700	700
Wheat Spread: Jul 17 vs May 16 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	275	250	154	140
YW	Hedge/Member		Decrease	USD	250	250	140	140
Wheat Spread: Jul 17 vs May 16 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,375	1,250	770	700
W	Hedge/Member		Decrease	USD	1,250	1,250	700	700

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
Wheat Spread: May 17 vs Jul 17 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Decrease	USD	1,375	1,250	550	500
ZWT	Hedge/Member		Decrease	USD	1,250	1,250	500	500
Wheat Spread: May 17 vs Jul 17 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	275	250	110	100
YW	Hedge/Member		Decrease	USD	250	250	100	100
Wheat Spread: May 17 vs Jul 17 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,375	1,250	550	500
W	Hedge/Member		Decrease	USD	1,250	1,250	500	500
Wheat Spread: Sep 16 vs Jul 17 (CHICAGO SRW WHEAT TAS FUTURE)								
ZWT	Spec		Decrease	USD	1,375	1,250	605	550
ZWT	Hedge/Member		Decrease	USD	1,250	1,250	550	550
Wheat Spread: Sep 16 vs Jul 17 (MINI-SIZED WHEAT FUTURES)								
YW	Spec		Decrease	USD	275	250	121	110
YW	Hedge/Member		Decrease	USD	250	250	110	110
Wheat Spread: Sep 16 vs Jul 17 (WHEAT FUTURES)								
W	Spec		Decrease	USD	1,375	1,250	605	550
W	Hedge/Member		Decrease	USD	1,250	1,250	550	550

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
ELECTRICITY - Intra Spreads								
ISO NEW ENGLAND INTERNAL HUB PEAK LMP SWAP FUTURES - All Months (ISO NEW ENGLAND PEAK LMP FUT)								
NI	Spec		Increase	USD	7,150	6,500	7,755	7,050
NI	Hedge/Member		Increase	USD	6,500	6,500	7,050	7,050
NEPOOL INTER HUB 5MW DAY AHEAD PEAK - All Months (NEPOOL INTR HUB 5MW D AH PK)								
U6	Spec		Increase	USD	660	600	935	850
U6	Hedge/Member		Increase	USD	600	600	850	850
NEPOOL RHODE ISLAND 5MW DAY AHEAD PEAK - All Months (NEPOOL RHD ISLD 5MW D AH PK)								
U4	Spec		Increase	USD	440	400	550	500
U4	Hedge/Member		Increase	USD	400	400	500	500
NEPOOL W CENTRAL M 5MW DAY AHEAD PEAK - All Months (NEPOOL W CNTR M 5MW D AH PK)								
R6	Spec		Increase	USD	550	500	660	600
R6	Hedge/Member		Increase	USD	500	500	600	600
NEPOOL W CENTRAL MASS 5 MW DAY AHEAD OFF PEAK - All Months (NEPOOL W CNT MASS 5MW D AH O PK)								
L9	Spec		Increase	USD	22	20	44	40
L9	Hedge/Member		Increase	USD	20	20	40	40
NYISO ZONE A 5MW DAY AHEAD OFF PEAK - All Months (NYISO ZONE A 5MW D AH O PK)								
K4	Spec		Increase	USD	15	14	22	20
K4	Hedge/Member		Increase	USD	14	14	20	20
NYISO Zone A LBMP Swap - Off-Peak - All Months (NYISO A OFF-PEAK)								
KB	Spec		Increase	USD	3,245	2,950	3,520	3,200
KB	Hedge/Member		Increase	USD	2,950	2,950	3,200	3,200
PJM PPL Zone Off-Peak Calendar-Month Day-Ahead LMP - All Months (PJM PPL DA OFF-PEAK)								
F5	Spec		Increase	USD	22	20	28	25
F5	Hedge/Member		Increase	USD	20	20	25	25

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

CC	Rate Type	Description	Change	ISO	Current Initial	Current Maintenance	New Initial	New Maintenance
Intra Spreads								
NATURAL GAS - Intra Spreads								
ANR OK Basis Swap (Platts IFERC) - All Months (ANR OKLAHOMA)								
NE	Spec		Increase	USD	220	200	275	250
NE	Hedge/Member		Increase	USD	200	200	250	250
Columbia Gas TCO (Platts IFERC) Fixed Price Swap Futures - All Months (COLUMBIA GAS TCO (IFERC) FIXED)								
CFS	Spec		Increase	USD	275	250	440	400
CFS	Hedge/Member		Increase	USD	250	250	400	400
Houston Ship Channel Basis Swap (Platts IFERC) - All Months (HOUSTON SHIP CHANNEL BASIS FUT)								
NH	Spec		Increase	USD	165	150	182	165
NH	Hedge/Member		Increase	USD	150	150	165	165
MichCon (Platts IFERC) Fixed Price Swap Futures - All Months (MICHCON IFERC FIXED PRICE FUT)								
MFS	Spec		Increase	USD	275	250	440	400
MFS	Hedge/Member		Increase	USD	250	250	400	400
NGPL Tex/OK Natural Gas Basis Swap - All Months (NATURAL GAS PIPELINE TEXOK BASIS FUT)								
PD	Spec		Increase	USD	88	80	94	85
PD	Hedge/Member		Increase	USD	80	80	85	85
Permian (Platts IFERC) Fixed Price Swap Futures - All Months (PERMIAN IFERC FIXED PRICE FUT)								
PFS	Spec		Increase	USD	275	250	440	400
PFS	Hedge/Member		Increase	USD	250	250	400	400
San Juan Basis Swap (Platts IFERC) - All Months (SAN JUAN BASIS FUT)								
NJ	Spec		Increase	USD	176	160	275	250
NJ	Hedge/Member		Increase	USD	160	160	250	250
TETCO STX BASIS (TX) - All Months (TETCO STX BASIS)								
TX	Spec		Increase	USD	149	135	220	200
TX	Hedge/Member		Increase	USD	135	135	200	200
Waha (Platts IFERC) Fixed Price Swap Futures - All Months (WAHA IFERC FIXED PRICE FUT)								
WFS	Spec		Increase	USD	275	250	440	400
WFS	Hedge/Member		Increase	USD	250	250	400	400
PETROLEUM CRACKS AND SPREADS - Intra Spreads								
Gasoil 0.1 Barges FOB Rdam v. ICE Gasoil Swap - All Months (GASOIL 0.1 RDAM BRGS V. ICE)								
WQ	Spec		Increase	USD	2,530	2,300	3,740	3,400
WQ	Hedge/Member		Increase	USD	2,300	2,300	3,400	3,400
Gasoil 0.1 Barges FOB Rdam v. ICE Gasoil Swap - All Months (MINI GSOIL .1 PLTTS VS ICE GSOIL FU)								
MGB	Spec		Increase	USD	253	230	374	340
MGB	Hedge/Member		Increase	USD	230	230	340	340

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

REAL ESTATE - Intra Spreads

San Francisco Housing Index (SFR) - All Months (SAN FRANCISCO CSI HOUSING INDEX FUT)

SFR	Spec		Increase	USD	880	800	1,100	1,000
SFR	Hedge/Member		Increase	USD	800	800	1,000	1,000

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
AGRICULTURE - Inter-commodity Spread Rates						
Soybean Crush						
Spread Credit Rate	Decrease	+11:+9:-10	80%	80%	77%	77%
ELECTRICITY - Inter-commodity Spread Rates						
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-F5 - CME)						
Spread Credit Rate	Decrease	+1:-194	35%	35%	25%	25%
NE INTERNAL HUB PEAK LMP SWAP FUT (NY-NI- CME) vs NE WEST CENTRAL MASSACHUSETTS ZONE 5 MW PEAK CAL DA LMP SWAP FUT (NY-R6- CME)						
Spread Credit Rate	Decrease	+1:-11	85%	85%	75%	75%
NEPOOL INTERNAL HUB 5 MW PEAK CALENDAR-MONTH DAY AHEAD SWAP (NYM-U6 - CME) vs NEPOOL W CENTRAL MASS 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP (NYM-R6 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
PJM AECO ZONE OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-X1-CME) vs PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-F5-CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%
PJM AECO ZONE PEAK CAL DA LMP SWAP FUT (NY-Y1- CME) vs PJM APS ZONE PEAK CAL DA LMP SWAP FUT (NY-S4- CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	65%	65%
PJM AECO ZONE PEAK CAL DA LMP SWAP FUT (NY-Y1- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	65%	65%
PJM COMED 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP (NYM-D8 - CME) vs PJM NORTHERN ILLINOIS HUB PEAK CALENDAR-MONTH DAY-AHEAD SWAP (NYM-N3 - CME)						
Spread Credit Rate	Decrease	+1:-1	80%	80%	70%	70%
PJM COMED ZONE 5 MW OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-D9-CME) vs PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-F5-CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	35%	35%
PJM JCPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F2- CME) vs NYISO ZONE A OFF-PEAK LBMP SWAP FUT (NY-KB- CME)						
Spread Credit Rate	Decrease	+202:-1	65%	65%	45%	45%
PJM NORTHERN ILLINOIS HUB 5 MW OFF-PEAK CALENDAR-MONTH RT LMP SWAP FUT (NY-B6-CME) vs PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-F5-CME)						
Spread Credit Rate	Decrease	+1:-1	50%	50%	40%	40%
PJM NORTHERN ILLINOIS HUB 5 MW PEAK REAL-TIME CALENDAR-MONTH LMP SWAP (NYM-B3 - CME) vs PJM COMED 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP (NYM-D8 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
PJM NORTHERN ILLINOIS HUB PEAK CAL DA LMP SWAP FUT (NY-N3- CME) vs PJM AECO ZONE PEAK CAL DA LMP SWAP FUT (NY-Y1- CME)						

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
Spread Credit Rate	Decrease	+1:-1	70%	70%	60%	60%
PJM NORTHERN ILLINOIS HUB PEAK CAL LMP SWAP FUT (NY-V3- CME) vs PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME)						
Spread Credit Rate	Decrease	+1:-1	65%	65%	50%	50%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs MIDWEST ISO CINERGY HUB 5 MW PEAK CAL DA SWAP FUT (NY-H5- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	50%	50%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs MIDWEST ISO CINERGY HUB 5 MW PEAK CAL REAL-TIME SWAP FUT (NY-H3- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	40%	40%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs MIDWEST ISO CINERGY HUB OFF-PEAK LMP SWAP FUT (NY-EJ- CME)						
Spread Credit Rate	Decrease	+202:-1	50%	50%	40%	40%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs NYISO ZONE A OFF-PEAK LBMP SWAP FUT (NY-KB- CME)						
Spread Credit Rate	Decrease	+202:-1	65%	65%	40%	40%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs NYISO ZONE E 5 MW OFF-PEAK CAL DA LBMP SWAP FUT (NY-58- CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs PJM AEP DAYTON HUB PEAK CAL DA LMP SWAP FUT (NY-D7- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	50%	50%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs PJM AEP DAYTON HUB PEAK CAL LMP SWAP FUT (NY-VM- CME)						
Spread Credit Rate	Decrease	+168:-1	55%	55%	40%	40%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs PJM BGE ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-R3- CME)						
Spread Credit Rate	Decrease	+1:-1	75%	75%	50%	50%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs PJM COMED ZONE 5 MW PEAK CAL DA LMP SWAP FUT (NY-D8- CME)						
Spread Credit Rate	Decrease	+16:-1	60%	60%	45%	45%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs PJM NORTHERN ILLINOIS HUB 5 MW PEAK CAL REAL-TIME LMP SWAP FUT (NY-B3- CME)						
Spread Credit Rate	Decrease	+16:-1	65%	65%	50%	50%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs PJM NORTHERN ILLINOIS HUB PEAK CAL LMP SWAP FUT (NY-UM- CME)						
Spread Credit Rate	Decrease	+168:-1	55%	55%	40%	40%
PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME) vs PJM OFF-PEAK CAL LMP SWAP FUT (NY-JP- CME)						
Spread Credit Rate	Decrease	+202:-1	70%	70%	35%	35%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-F5-CME) vs MIDWEST ISO INDIANA HUB 5 MW PEAK CALENDAR-MONTH DA SWAP FUT (NY-PDM-CME)						
Spread Credit Rate	Decrease	+16:-1	50%	50%	35%	35%
PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-F5-CME) vs PJM AECO ZONE PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-Y1-CME)						
Spread Credit Rate	Decrease	+16:-1	40%	40%	30%	30%
PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-F5-CME) vs PJM APS ZONE OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-W4-CME)						
Spread Credit Rate	Decrease	+1:-1	55%	55%	40%	40%
PJM WESTERN HUB OFF-PEAK CAL REAL-TIME LMP SWAP FUT (NY-N9- CME) vs PJM PPL ZONE OFF-PEAK CAL DA LMP SWAP FUT (NY-F5- CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	40%	40%
PJM WESTERN HUB OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-E4-CME) vs PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-F5-CME)						
Spread Credit Rate	Decrease	+1:-1	70%	70%	50%	50%
PJM WESTERN HUB PEAK CAL REAL-TIME LMP SWAP FUT (NY-L1- CME) vs PJM AECO ZONE PEAK CAL DA LMP SWAP FUT (NY-Y1- CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	60%	60%
PJM WESTERN HUB PEAK CAL REAL-TIME LMP SWAP FUT (NY-L1- CME) vs PJM PPL ZONE PEAK CAL DA LMP SWAP FUT (NY-L5- CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
PJM WESTERN HUB PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-J4-CME) vs PJM BGE ZONE PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-E3-CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	75%	75%
PJM WESTERN HUB PEAK CALENDAR-MONTH DAY-AHEAD LMP (NYM-J4 - CME) vs PJM AECO ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP (NYM-Y1 - CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	65%	65%
PJM WESTERN HUB PEAK CALENDAR-MONTH RT LMP SWAP FUT (NY-L1-CME) vs PJM BGE ZONE PEAK CALENDAR-MONTH DA LMP SWAP FUT (NY-E3-CME)						
Spread Credit Rate	Decrease	+1:-1	85%	85%	65%	65%
Ultra 10-Year U.S. Treasury Note Futures vs ED Tier 5						
Spread Credit Rate	New	+2:+5			70%	70%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Change	Ratio	Current Initial	Current Maintenance	New Initial	New Maintenance
Inter-commodity Spread Rates						
NATURAL GAS - Inter-commodity Spread Rates						
DOMINION BASIS SWAP (PLATTS IFERC) (NYM-PG - CME) vs COLUMBIA GAS TRANSMISSION CORP. APPALACHIA (TCO) B (NYM-TC - CME)						
Spread Credit Rate	Decrease	+1:-1	20%	20%	0%	0%
HENRY HUB NATURAL GAS FUTURES (NY-NG - CME) vs PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (NY-F5 - CME)						
Spread Credit Rate	Decrease	+1:-194	35%	35%	25%	25%

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
CRUDE OIL - Volatility Scan (volScan) Rate						
BRENT (ICE) CALENDAR SWAP FUTURES (BA, CY, IBS, MBC) - volScan						
Clearing Member Rate	Mnth10	Increase		0.010		0.015
Clearing Member Rate	Mnth11	Increase		0.010		0.015
Clearing Member Rate	Mnth12	Increase		0.010		0.015
Clearing Member Rate	Mnth13	Increase		0.010		0.015
Clearing Member Rate	Mnth14	Increase		0.010		0.015
Clearing Member Rate	Mnth15	Increase		0.010		0.015
BRENT CRUDE OIL LAST DAY FINANCIAL FUTURES (BB, BE, BZ, BZL, BZO, BZS, BZT, IBS, OS, OSW) - volScan						
Clearing Member Rate	Mnth10	Increase		0.010		0.015
Clearing Member Rate	Mnth11	Increase		0.010		0.015
Clearing Member Rate	Mnth12	Increase		0.010		0.015
Clearing Member Rate	Mnth13	Increase		0.010		0.015
Clearing Member Rate	Mnth14	Increase		0.010		0.015
Clearing Member Rate	Mnth15	Increase		0.010		0.015
BRENT CRUDE OIL PENULTIMATE FINANCIAL FUTURES (BB, BBT, MBZ, ODB, SBB) - volScan						
Clearing Member Rate	Mnth10	Increase		0.010		0.015
Clearing Member Rate	Mnth11	Increase		0.010		0.015
Clearing Member Rate	Mnth12	Increase		0.010		0.015
Clearing Member Rate	Mnth13	Increase		0.010		0.015
Clearing Member Rate	Mnth14	Increase		0.010		0.015
Clearing Member Rate	Mnth15	Increase		0.010		0.015
ELECTRICITY - Volatility Scan (volScan) Rate						
PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP FUTURES (F5) - volScan						
Clearing Member Rate	Mnths 12+	New				0.050

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
NATURAL GAS - Volatility Scan (volScan) Rate						
COLUMBIA GULF, MAINLINE NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC) FUTURES (L2) - volScan						
Clearing Member Rate	Mnths 3+	New				0.025
DOMINION NATURAL GAS INDEX SWAP (PLATT GAS DAILY/PLATTS IFERC) FUTURES (IH) - volScan						
Clearing Member Rate	Mths 3+	New				0.035
HENRY HUB NATURAL GAS FUTURES (HHQ, KD, LN, LNW, MNG, NG, NGT, ON, ONW, U01, U02, U03, U04, U05, U06, U07, U08, U09, U10, U11, U12, U13, U14, U15, U16, U17, U18, U19, U20, U21, U22, U23, U24, U25, U26, U27, U28, U29, U30, U31) - volScan						
Clearing Member Rate	Summer 2016	Increase		0.030		0.040
Clearing Member Rate	Winter 2016/2017	Increase		0.025		0.030
HENRY HUB NATURAL GAS INDEX (PLATTS GAS DAILY / PLATTS IFERC) FUTURES (IN) - volScan						
Clearing Member Rate	Mnths 3+	New				0.035
HENRY HUB NATURAL GAS PENULTIMATE FINANCIAL FUTURES (E7, HH, HP, NP, QG) - volScan						
Clearing Member Rate	Winter 2016/2017	Increase		0.025		0.030
Clearing Member Rate	Summer 2016	Increase		0.030		0.040
NYMEX NATURAL GAS (H.HUB LTD) FUT (E7, HH, HHT, NN, NNT) - volScan						
Clearing Member Rate	Summer 2016	Increase		0.030		0.040
Clearing Member Rate	Winter 2016/2017	Increase		0.025		0.030
PANHANDLE NATURAL GAS INDEX (PLATTS GAS DAILY / PLATTS IFERC) FUTURES (IV) - volScan						
Clearing Member Rate	Mths 3+	New				0.035
ROCKIES NATURAL GAS INDEX SWAP (PLATT GAS DAILY/PLATTS IFERC) FUTURES (IR) - volScan						
Clearing Member Rate	Mths 3+	New				0.035
TCO NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC) FUTURES (Q1) - volScan						
Clearing Member Rate	Mnths 3+	New				0.035
TENNESSEE 800 LEG NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC) FUTURES (L4) - volScan						
Clearing Member Rate	Mths 3+	New				0.025
TETCO M-3 NATURAL GAS INDEX SWAP (PLATT GAS DAILY/PLATTS IFERC) FUTURES (IX) - volScan						
Clearing Member Rate	Mnths 3+	New				0.035
TRANSCO ZONE 4 NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC) FUTURES (B2) - volScan						
Clearing Member Rate	Mths 3+	New				0.025

SPAN MINIMUM PERFORMANCE BOND REQUIREMENTS

Rate Type	Tier Description	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Volatility Scan (volScan) Rate						
REFINED PRODUCTS - Volatility Scan (volScan) Rate						
HEATING OIL CALENDAR SWAP FUTURES (AT, MP, QH) - volScan						
Clearing Member Rate	Mnth1	Increase		0.090		0.110
HEATING OIL FINANCIAL FUTURES (BH, QH) - volScan						
Clearing Member Rate	Mnth1	Increase		0.090		0.110
HEATING OIL LAST DAY FINANCIAL FUTURES (23, S23) - volScan						
Clearing Member Rate	Mnth1	Increase		0.090		0.110
NEW YORK HARBOR NO. 2 HEATING OIL FUTURES (HO, HO3, HO4, HOL, HOP, HOS, HOT, LB, OH) - volScan						
Clearing Member Rate	Mnth1	Increase		0.090		0.110
RBOB GASOLINE CALENDAR SWAP FUTURES (RA, RL) - volScan						
Clearing Member Rate	Summer 2016	Increase		0.030		0.040
RBOB GASOLINE FINANCIAL FUTURES (QU, RT) - volScan						
Clearing Member Rate	Mnth3	Increase		0.030		0.040
Clearing Member Rate	Mnth4	Increase		0.030		0.040
Clearing Member Rate	Mnth5	Increase		0.030		0.040
Clearing Member Rate	Mnth6	Increase		0.030		0.040
Clearing Member Rate	Mnth7	Increase		0.030		0.040
Clearing Member Rate	Mnth8	Increase		0.030		0.040
Clearing Member Rate	Mnth9	Increase		0.030		0.040
RBOB GASOLINE FUTURES (3RB, 4RB, OB, RB, RBL, RBP, RBS, RBT, RF) - volScan						
Clearing Member Rate	Summer 2016	Increase		0.030		0.040
RBOB GASOLINE LAST DAY FINANCIAL FUTURES (27, S27) - volScan						
Clearing Member Rate	Mnth3	Increase		0.030		0.040
Clearing Member Rate	Mnth4	Increase		0.030		0.040
Clearing Member Rate	Mnth5	Increase		0.030		0.040
Clearing Member Rate	Mnth6	Increase		0.030		0.040
Clearing Member Rate	Mnth7	Increase		0.030		0.040
Clearing Member Rate	Mnth8	Increase		0.030		0.040
Clearing Member Rate	Mnth9	Increase		0.030		0.040