ICE FUTURES U.S.®

INITIAL & MAINTENANCE EXCHANGE MINIMUM MARGINS

Effective with the opening of business on Tuesday, September 26, 2017 margin requirements are as listed below.

Information shown in red indicate latest changes.

AGRICULTURE (In U.S. Dollars)

MARKET		SPECULATIVE				HEDGE/MEMBER				Add-on	Effective Date
		Outright		Straddle		Outright		Straddle			
		Initial	Maint	Initital	Maint	Initial	Maint	Initital	Maint		
Sugar #11 (SB)		1,232	1,120	*	*	1,120	1,120	*	*	0	04/07/17
Sugar #16 (SF)		985.6	896	1,210	1,100	896	896	1,100	1,100	0	09/26/17
Cocoa (CC)		1,595	1,450	*	*	1,450	1,450	*	*	0	01/18/17
Coffee (KC)		2,970	2,700	*	*	2,700	2,700	*	*	0	12/15/16
Cotton (CT)		2,200	2,000	*	*	2,000	2,000	*	*	0	07/12/17
FCOJ-A (OJ)		1,760.55	1,600.50	*	*	1,600.50	1,600.50	*	*	0	05/18/17
Cash Settled U.S.Corn (ICN)		880	800	*	*	800	800	*	*	0	04/07/17
Cash Settled U.S.Soybean (IS)		2,200	2,000	*	*	2,000	2,000	*	*	0	04/07/17
Cash Settled U.S. Soybean Oil (IBO)		880.44	800.40	*	*	800.40	800.40	*	*	0	05/18/17
Cash Settled U.S. Soybean Meal (ISM)		1,760	1,600	*	*	1,600	1,600	*	*	0	05/18/17
Cash Settled U.S. Wheat (IW)		1,925	1,750	*	*	1,750	1,750	*	*	0	07/12/17

* See pages 6 thru 28 for ICE Futures U.S. Spread Margins

Note: The minimum original and maintenance margin rates for a customer who is a member or a member of the trade of the ICE Futures U.S. is equal to the hedge rates shown above.

INDEXES (In U.S. Dollars)

MARKET	SPECULATIVE				HEDGE/MEMBER				Effective Date
	Outright		Straddle		Outright		Straddle		
	Initial	Maint	Initital	Maint	Initial	Maint	Initital	Maint	
USDX (DX)	1,980	1,800	220	200	1,800	1,800	200	200	08/04/16
Russell 1000® Index Mini (RF)	3,135	2,850	330	300	2,850	2,850	300	300	09/26/17
Russell 1000® Growth Index Mini (RG)	2,585	2,350	522.50	475	2,350	2,350	475	475	09/26/17
Russell 1000® Value Index Mini (RV)	2,695	2,450	247.50	225	2,450	2,450	225	225	09/26/17
Russell 2000® Index Mini (TF)	2,420	2,200	137.50	125	2,200	2,200	125	125	09/01/17
NYSE Arca Gold Miners Index (GDF)	2,750	2,500	55	50	2,500	2,500	50	50	07/12/17
Mini MSCI EM Asia Index (ASE)	2,530	2,300	660	600	2,300	2,300	600	600	09/26/17
Mini MSCI EM Asia NTR Index (ASN)	2,200	2,000	165	150	2,000	2,000	150	150	05/25/16
Mini MSCI ACWI ex-US Index (AWE)	2,255	2,050	440	400	2,050	2,050	400	400	09/26/17
Mini MSCI ACWI ex-US NTR Index (AWN)	1,925	1,750	165	150	1,750	1,750	150	150	07/14/16
Mini MSCI ACWI Index (MAW)	3,410	3,100	440	400	3,100	3,100	400	400	03/24/17
Mini MSCI Canada Index (MCL)	3,740	3,400	880	800	3,400	3,400	800	800	05/25/16
Mini MSCI USA Value Index (MCU)	5,665	5,150	275	250	5,150	5,150	250	250	09/26/17
Mini MSCI EAFE Index (MFS)	3,850	3,500	770	700	3,500	3,500	700	700	05/18/17
Mini MSCI EAFE NTR Index (MFU)	5,940	5,400	220	200	5,400	5,400	200	200	04/07/17
Mini MSCI EM Latin America Index (MLE)	3,520	3,200	330	300	3,200	3,200	300	300	09/26/17
Mini MSCI EM Index (MME)	2,310	2,100	550	500	2,100	2,100	500	500	09/26/17
Mini MSCI EM NTR Index (MMN)	2,035	1,850	165	150	1,850	1,850	150	150	09/26/17
Mini MSCI ACWI NTR Index (MMW)	2,145	1,950	165	150	1,950	1,950	150	150	09/26/17
Mini MSCI USA Growth Index (MRG)	9,020	8,200	110	100	8,200	8,200	100	100	08/09/16
Mini MSCI USA Index (MUN)	5,665	5,150	110	100	5,150	5,150	100	100	09/26/17
Mini MSCI World Index (MWL)	3,740	3,400	550	500	3,400	3,400	500	500	09/26/17
MSCI USA Small Cap Index (MUS)	1,705	1,550	55	50	1,550	1,550	50	50	09/25/17
MSCI Emerging Markets EMEA NTR Index (MMM)	1,760	1,600	55	50	1,600	1,600	50	50	09/25/17
MSCI Emerging Markets Latin America NTR Index (MML)	2,365	2,150	55	50	2,150	2,150	50	50	09/25/17
MSCI China Free NTR Index (MCY)	2,915	2,650	55	50	2,650	2,650	50	50	09/25/17
MSCI Taiwan NTR Index (MTW)	1,375	1,250	55	50	1,250	1,250	50	50	09/25/17
MSCI India NTR Index (MIN)	3,465	3,150	55	50	3,150	3,150	50	50	09/25/17
MSCI Mexico NTR Index (MXM)	2,420	2,200	55	50	2,200	2,200	50	50	09/25/17
MSCI South Africa NTR Index (MMS)	3,300	3,000	55	50	3,000	3,000	50	50	09/25/17
Eris CDX HY Credit Future (HY5)	1,430	1,300	220	200	1,300	1,300	200	200	07/12/17
Eris CDX IG Credit Future (IG5)	440	400	110	100	400	400	100	100	07/12/17

INDEXES (In Euro)

MARKET		SPECULATIVE				HEDGE/MEMBER				Effective Date
		Outright		Straddle		Outright		Straddle		
		Initial	Maint	Initital	Maint	Initial	Maint	Initital	Maint	
Mini MSCI Europe Index (MCE)		1,210	1,100	275	250	1,100	1,100	250	250	12/15/16
Mini MSCI Euro Index (MEU)		1,320	1,200	55	50	1,200	1,200	50	50	07/12/17
Mini MSCI Europe Growth Index (MGE)		1,320	1,200	55	50	1,200	1,200	50	50	09/22/15
Mini MSCI Pan-Euro Index (MPP)		1,100	1,000	220	200	1,000	1,000	200	200	07/12/17
Mini MSCI Europe Value Index (MPU)		1,100	1,000	55	50	1,000	1,000	50	50	07/12/17
MSCI Emerging Markets NTR (EUR) Index (MMR)		1,375	1,250	55	50	1,250	1,250	50	50	09/25/17

PRECIOUS METALS

MARKET		SPECULATIVE				HEDGE/MEMBER				Effective Date
		Outright		Straddle		Outright		Straddle		
		Initial	Maint	Initital	Maint	Initial	Maint	Initital	Maint	
100 oz. Gold (ZG)	$	4,840	4,400	495	450	4,400	4,400	450	450	01/18/17
Mini Gold (32.15 oz.) (YG)	$	1,595	1,450	165	150	1,450	1,450	150	150	09/26/17
5000 oz. Silver (ZI)	$	6,325	5,750	2,475	2,250	5,750	5,750	2,250	2,250	09/14/17
Mini Silver (1000 oz.) (YI)	$	1,265	1,150	495	450	1,150	1,150	450	450	09/14/17
100 oz.Gold Daily (AUD)	$	4,840	4,400	55	50	4,400	4,400	50	50	09/26/17
5000 oz. Silver Daily (HIO)	$	6,105	5,550	55	50	5,550	5,550	50	50	09/14/17

ICE FUTURES U.S.®

CURRENCIES, CROSS RATES

MARKET		SPECULATIVE				HEDGE/MEMBER				Effective Date
		Outright		Straddle		Outright		Straddle		
		Initial	Maint	Inititial	Maint	Initial	Maint	Inititial	Maint	
Aust $-NZ $ (AR)	NZD	3,960	3,600	385	350	3,600	3,600	350	350	04/07/17
Aust $-Can $ (AS)	CAD	4,400	4,000	220	200	4,000	4,000	200	200	05/25/16
Million Australian Dollar US$ (IAU)	$	23,100	21,000	660	600	21,000	21,000	600	600	08/04/16
Aust$-US$ (KAU)	$	2,310	2,100	55	50	2,100	2,100	50	50	08/04/16
Million Euro Japanese Yen (IEJ)	JY	3,520,000	3,200,000	116,050	105,500	3,200,000	3,200,000	105,500	105,500	04/07/17
Euro-Japanese Yen (KEJ)	JY	440,000	400,000	4,400	4,000	400,000	400,000	4,000	4,000	04/07/17
Million Euro-US$ (IEO)	$	26,400	24,000	990	900	24,000	24,000	900	900	04/07/17
Euro-US$ (KEO)	$	3,300	3,000	55	50	3,000	3,000	50	50	04/07/17
Million Euro Canadian Dollar (IEP)	CAD	34,320	31,200	1,540	1,400	31,200	31,200	1,400	1,400	04/07/17
Euro-Canadian Dollar (KEP)	CAD	4,290	3,900	55	50	3,900	3,900	50	50	04/07/17
Euro-Czech Koruna (EZ)	CK	46,200	42,000	7,700	7,000	42,000	42,000	7,000	7,000	01/18/17
Million Euro British Pound (IGB)	BP	20,240	18,400	440	400	18,400	18,400	400	400	05/18/17
Euro-British Pound (KGB)	BP	2,530	2,300	55	50	2,300	2,300	50	50	05/18/17
Sterling New Zealand (GN)	NZD	6,600	6,000	330	300	6,000	6,000	300	300	05/18/17
Euro-Hungarian Forint (HR)	HF	638,000	580,000	46,365	42,150	580,000	580,000	42,150	42,150	09/22/16
Canadian $ Japanese Yen (HY)	JPY	550,000	500,000	25,300	23,000	500,000	500,000	23,000	23,000	04/07/17
Swedish Krona Japanese Yen (KJ)	JY	880,000	800,000	42,845	38,950	800,000	800,000	38,950	38,950	04/07/17
$-Swedish Krona (KX)	SEK	25,300	23,000	110	100	23,000	23,000	100	100	07/07/16
Million US$ Swedish Krona (IKX)	SEK	253,000	230,000	7,150	6,500	230,000	230,000	6,500	6,500	07/07/16
Norway Krone Japanese Yen (KY)	JY	889,570	808,700	47,300	43,000	808,700	808,700	43,000	43,000	09/26/17
Million US$ Swiss Franc (IMF)	SF	27,500	25,000	1,100	1,000	25,000	25,000	1,000	1,000	04/07/17
Swiss Franc US$ (KMF)	$	3,300	3,000	165	150	3,000	3,000	150	150	04/07/17
$-Pound (MP)	$	1,980	1,800	55	50	1,800	1,800	50	50	07/12/17
Million British Pound US$ (IMP)	$	31,680	28,800	1,540	1,400	28,800	28,800	1,400	1,400	07/12/17
Norwegian Krone Swedish Krona (NJ)	SEK	9,900	9,000	605	550	9,000	9,000	550	550	07/12/17
$-Norwegian Krone (NT)	NOK	22,000	20,000	1,100	1,000	20,000	20,000	1,000	1,000	04/07/17
Euro-Norwegian Krone (KOL)	NK	26,400	24,000	1,540	1,400	24,000	24,000	1,400	1,400	04/07/17
Sterling Canada Dollar (PC)	CAD	4,950	4,500	550	500	4,500	4,500	500	500	07/12/17
Sterling Norway Krone (PK)	NOK	33,000	30,000	2,310	2,100	30,000	30,000	2,100	2,100	04/07/17
Sterling Swedish Krona (PS)	SEK	33,000	30,000	1,485	1,350	30,000	30,000	1,350	1,350	04/07/17
Sterling SA Rand (PZ)	ZAR	82,500	75,000	8,305	7,550	75,000	75,000	7,550	7,550	09/26/17
Sterling Australian Dollar (QA)	AUD	6,050	5,500	330	300	5,500	5,500	300	300	04/07/17

ICE FUTURES U.S.®

CURRENCIES, CROSS RATES

MARKET		SPECULATIVE				HEDGE/MEMBER				Effective Date
		Outright		Straddle		Outright		Straddle		
		Initial	Maint	Initital	Maint	Initial	Maint	Initital	Maint	
Million Euro Swedish Krona (IRK)	SK	191,400	174,000	8,910	8,100	174,000	174,000	8,100	8,100	11/01/16
Euro-Swedish Krona (KRK)	SK	23,925	21,750	330	300	21,750	21,750	300	300	11/01/16
Million Euro Swiss Franc (IRZ)	SF	17,600	16,000	660	600	16,000	16,000	600	600	05/18/17
Euro-Swiss Franc (KRZ)	SF	2,475	2,250	55	50	2,250	2,250	50	50	09/26/17
Million US$ Japanese Yen (ISN)	JY	2,750,000	2,500,000	103,950	94,500	2,500,000	2,500,000	94,500	94,500	05/18/17
Japanese Yen US$ (KSN)	$	3,080	2,800	110	100	2,800	2,800	100	100	05/18/17
Pound-SW Franc (SS)	SF	3,795	3,450	220	200	3,450	3,450	200	200	09/26/17
Million US$ Canadian Dollar (ISV)	CAD	28,600	26,000	1,155	1,050	26,000	26,000	1,050	1,050	05/25/16
Canadian Dollar US$ (KSV)	$	1,540	1,400	110	100	1,400	1,400	100	100	09/26/17
Pound-Yen (SY)	JY	660,000	600,000	22,715	20,650	600,000	600,000	20,650	20,650	07/12/17
$ - Czech Koruna (VC)	CK	66,000	60,000	8,030	7,300	60,000	60,000	7,300	7,300	04/07/17
$ -Hungarian Forint (VU)	HF	946,000	860,000	51,865	47,150	860,000	860,000	47,150	47,150	12/15/16
Aust $-Japanese Yen (YA)	JY	770,000	700,000	12,980	11,800	700,000	700,000	11,800	11,800	07/07/16
Euro-SA Rand (YZ)	ZAR	71,500	65,000	4,840	4,400	65,000	65,000	4,400	4,400	05/18/17
New Zealand Dollar Japanese Yen (ZJ)	JY	1,028,555	935,050	18,920	17,200	935,050	935,050	17,200	17,200	09/26/17
$-SA Rand (ZR)	ZAR	96,140	87,400	3,740	3,400	87,400	87,400	3,400	3,400	09/26/17
NZ $-US $ (KZX)	$	1,870	1,700	165	150	1,700	1,700	150	150	07/12/17
Swiss Franc Japanese Yen (KZY)	JY	1,045,000	950,000	30,800	28,000	950,000	950,000	28,000	28,000	07/07/16
Colombian Peso US$ (KCU)	$	1,320	1,200	330	300	1,200	1,200	300	300	07/12/17
Mexican Peso US$ (KMP)	$	990	900	330	300	900	900	300	300	07/12/17
Euro-Australian Dollar (KRA)	AUD	4,950	4,500	220	200	4,500	4,500	200	200	04/07/17
Russian Ruble US$ (KRU)	$	1,650	1,500	2,420	2,200	1,500	1,500	2,200	2,200	09/26/17
Brazil Real US$ (KBX)	$	1,430	1,300	440	400	1,300	1,300	400	400	07/12/17
Indian Rupee US$ (KIU)	$	550	500	220	200	500	500	200	200	06/29/15
Turkish Lira-Euro (ETR)	EUR	3,300	3,000	330	300	3,000	3,000	300	300	09/26/17
Israeli Shekel-US$ (ILS)	$	4,950	4,500	4,290	3,900	4,500	4,500	3,900	3,900	04/07/17
Polish Zloty-Euro (PLE)	EUR	2,805	2,550	110	100	2,550	2,550	100	100	08/04/16
Polish Zloty-US$ (PLN)	$	4,180	3,800	165	150	3,800	3,800	150	150	09/26/17
Turkish LIra-US$ (TRM)	$	4,400	4,000	440	400	4,000	4,000	400	400	09/26/17

ICE FUTURES U.S. SPREAD MARGINS

Cocoa (CC) Calendar

Speculative - Maintenance

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Sep-18	Dec-18	Mar-19	May-19	Effective Date
Sep-17	400	450	500	500	500	650	750	800	03/24/17
Dec-17		150	200	300	500	600	700	750	03/24/17
Mar-18			100	250	400	550	600	700	12/15/16
May-18				150	350	450	550	600	12/15/16
Jul-18					200	300	400	450	12/15/16
Sep-18						150	250	300	12/15/16
Dec-18							100	250	12/15/16
Mar-19								150	12/15/16
After May-19 vs. Any Tier: 600									02/09/17

Cocoa (CC) Calendar

Speculative - Initial

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Sep-18	Dec-18	Mar-19	May-19	Effective Date
Sep-17	440	495	550	550	550	715	825	880	03/24/17
Dec-17		165	220	330	550	660	770	825	03/24/17
Mar-18			110	275	440	605	660	770	12/15/16
May-18				165	385	495	605	660	12/15/16
Jul-18					220	330	440	495	12/15/16
Sep-18						165	275	330	12/15/16
Dec-18							110	275	12/15/16
Mar-19								165	12/15/16
After May-19 vs. Any Tier: 660									02/09/17

Cocoa (CC) Calendar

Hedge - Maintenance

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Sep-18	Dec-18	Mar-19	May-19	Effective Date
Sep-17	400	450	500	500	500	650	750	800	03/24/17
Dec-17		150	200	300	500	600	700	750	03/24/17
Mar-18			100	250	400	550	600	700	12/15/16
May-18				150	350	450	550	600	12/15/16
Jul-18					200	300	400	450	12/15/16
Sep-18						150	250	300	12/15/16
Dec-18							100	250	12/15/16
Mar-19								150	12/15/16
After May-19 vs. Any Tier: 600									02/09/17

Cocoa (CC) Calendar

Hedge - Initial

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Sep-18	Dec-18	Mar-19	May-19	Effective Date
Sep-17	400	450	500	500	500	650	750	800	03/24/17
Dec-17		150	200	300	500	600	700	750	03/24/17
Mar-18			100	250	400	550	600	700	12/15/16
May-18				150	350	450	550	600	12/15/16
Jul-18					200	300	400	450	12/15/16
Sep-18						150	250	300	12/15/16
Dec-18							100	250	12/15/16
Mar-19								150	12/15/16
After May-19 vs. Any Tier: 600									02/09/17

ICE FUTURES U.S.®

Cocoa (CC)
ButterflySpreads

TIERS	Speculative -Maintenance	TIERS	Speculative -Initial	TIERS	Hedge -Maintenance	TIERS	Hedge -Initial	Effective Date
T123	350	T123	385	T123	350	T123	350	06/05/17
T234	100	T234	110	T234	100	T234	100	06/05/17
T345	50	T345	55	T345	50	T345	50	06/05/17
T456	50	T456	55	T456	50	T456	50	06/05/17
T567	50	T567	55	T567	50	T567	50	06/05/17
T678	50	T678	55	T678	50	T678	50	06/05/17
T789	50	T789	55	T789	50	T789	50	06/05/17
T8910	150	T8910	165	T8910	150	T8910	150	06/05/17

Cotton (CT)
Calendar

Speculative - Maintenance

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Oct-18	Dec-18	Mar-19	May-19	Jul-19	Oct-19	Dec-19	Mar-20	Effective Date
Oct-17	1,650	1,750	1,850	1,850	1,900	2,050	1,900	1,950	1,900	1,900	1,900	1,850	05/18/17
Dec-17		950	1,050	1,100	1,100	1,250	1,150	1,250	1,250	1,150	1,150	1,850	05/18/17
Mar-18			600	650	800	950	750	700	900	900	900	1,850	05/18/17
May-18				400	650	700	700	700	1,000	1,000	1,000	1,850	05/18/17
Jul-18					500	500	550	550	700	800	800	1,850	05/18/17
Oct-18						400	350	450	650	500	500	1,850	05/18/17
Dec-18							250	450	450	450	400	1,850	07/12/17
Mar-19								450	550	600	550	1,850	05/18/17
May-19									350	250	250	1,850	05/18/17
Jul-19										200	200	1,850	05/18/17
Oct-19											100	1,850	05/18/17
Dec-19												1,850	05/18/17
After Mar-20 vs. Any Tier: 1,850													07/12/17

ICE FUTURES U.S.®

Cotton (CT)
Calendar

Speculative - Initial

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Oct-18	Dec-18	Mar-19	May-19	Jul-19	Oct-19	Dec-19	Mar-20	Effective Date
Oct-17	1,815	1,925	2,035	2,035	2,090	2,255	2,090	2,145	2,090	2,090	2,090	2,035	05/18/17
Dec-17		1,045	1,155	1,210	1,210	1,375	1,265	1,375	1,375	1,265	1,265	2,035	05/18/17
Mar-18			660	715	880	1,045	825	770	990	990	990	2,035	05/18/17
May-18				440	715	770	770	770	1,100	1,100	1,100	2,035	05/18/17
Jul-18					550	550	605	605	770	880	880	2,035	05/18/17
Oct-18						440	385	495	715	550	550	2,035	05/18/17
Dec-18							275	495	495	495	440	2,035	07/12/17
Mar-19								495	605	660	605	2,035	05/18/17
May-19									385	275	275	2,035	05/18/17
Jul-19										220	220	2,035	05/18/17
Oct-19											110	2,035	05/18/17
Dec-19												2,035	05/18/17
After Mar-20 vs. Any Tier: 2,035													07/12/17

Cotton (CT)
Calendar

Hedge - Maintenance

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Oct-18	Dec-18	Mar-19	May-19	Jul-19	Oct-19	Dec-19	Mar-20	Effective Date
Oct-17	1,650	1,750	1,850	1,850	1,900	2,050	1,900	1,950	1,900	1,900	1,900	1,850	05/18/17
Dec-17		950	1,050	1,100	1,100	1,250	1,150	1,250	1,250	1,150	1,150	1,850	05/18/17
Mar-18			600	650	800	950	750	700	900	900	900	1,850	05/18/17
May-18				400	650	700	700	700	1,000	1,000	1,000	1,850	05/18/17
Jul-18					500	500	550	550	700	800	800	1,850	05/18/17
Oct-18						400	350	450	650	500	500	1,850	05/18/17
Dec-18							250	450	450	450	400	1,850	07/12/17
Mar-19								450	550	600	550	1,850	05/18/17
May-19									350	250	250	1,850	05/18/17
Jul-19										200	200	1,850	05/18/17
Oct-19											100	1,850	05/18/17
Dec-19												1,850	05/18/17
After Mar-20 vs. Any Tier: 1,850													07/12/17

ICE FUTURES U.S.®

Cotton (CT)
Calendar

Hedge - Initial

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Oct-18	Dec-18	Mar-19	May-19	Jul-19	Oct-19	Dec-19	Mar-20	Effective Date
Oct-17	1,650	1,750	1,850	1,850	1,900	2,050	1,900	1,950	1,900	1,900	1,900	1,850	05/18/17
Dec-17		950	1,050	1,100	1,100	1,250	1,150	1,250	1,250	1,150	1,150	1,850	05/18/17
Mar-18			600	650	800	950	750	700	900	900	900	1,850	05/18/17
May-18				400	650	700	700	700	1,000	1,000	1,000	1,850	05/18/17
Jul-18					500	500	550	550	700	800	800	1,850	05/18/17
Oct-18						400	350	450	650	500	500	1,850	05/18/17
Dec-18							250	450	450	450	400	1,850	07/12/17
Mar-19								450	550	600	550	1,850	05/18/17
May-19									350	250	250	1,850	05/18/17
Jul-19										200	200	1,850	05/18/17
Oct-19											100	1,850	05/18/17
Dec-19												1,850	05/18/17
After Mar-20 vs. Any Tier: 1,850													07/12/17

Cotton (CT)
Butterfly Spreads

TIERS	Speculative -Maintenance	Speculative -Initial	Hedge -Maintenance	Hedge -Initial	Effective Date
T123	1,500	1,650	1,500	1,500	06/05/17
T234	1,050	1,155	1,050	1,050	06/05/17
T345	550	605	550	550	06/05/17
T456	450	495	450	450	06/05/17
T567	400	440	400	400	06/05/17
T678	250	275	250	250	06/05/17
T789	450	495	450	450	07/12/17
T8910	350	385	350	350	07/12/17
T91011	200	220	200	200	07/12/17
T101112	150	165	150	150	06/05/17
T111213	50	55	50	50	06/05/17
T121314	50	55	50	50	06/05/17
T131415	50	55	50	50	06/05/17

ICE FUTURES U.S.®

Sugar#11(SB)
Calendar

Speculative - Maintenance

Contract Months	Mar-18	May-18	Jul-18	Oct-18	Mar-19	May-19	Jul-19	Oct-19	Mar-20	May-20	Jul-20	Effective Date
Oct-17	500	800	1,150	1,400	1,550	1,650	1,800	1,850	1,900	1,850	2,100	10/07/16
Mar-18		350	700	950	1,100	1,200	1,300	1,350	1,400	1,400	1,700	10/07/16
May-18			350	650	900	1,000	1,100	1,100	1,100	1,100	1,350	10/07/16
Jul-18				300	500	650	700	750	850	900	1,000	10/07/16
Oct-18					250	350	700	700	700	700	800	10/07/16
Mar-19						150	300	600	550	600	650	10/07/16
May-19							200	300	400	450	600	10/07/16
Jul-19								200	300	400	500	10/07/16
Oct-19									200	350	400	10/07/16
Mar-20										300	300	08/09/16
May-20											300	08/09/16
After Jul-20 vs. Any Tier: 300												08/09/16

Sugar#11 (SB)
Calendar

Speculative - Initial

Contract Months	Mar-18	May-18	Jul-18	Oct-18	Mar-19	May-19	Jul-19	Oct-19	Mar-20	May-20	Jul-20	Effective Date
Oct-17	550	880	1,265	1,540	1,705	1,815	1,980	2,035	2,090	2,035	2,310	10/07/16
Mar-18		385	770	1,045	1,210	1,320	1,430	1,485	1,540	1,540	1,870	10/07/16
May-18			385	715	990	1,100	1,210	1,210	1,210	1,210	1,485	10/07/16
Jul-18				330	550	715	770	825	935	990	1,100	10/07/16
Oct-18					275	385	770	770	770	770	880	10/07/16
Mar-19						165	330	660	605	660	715	10/07/16
May-19							220	330	440	495	660	10/07/16
Jul-19								220	330	440	550	10/07/16
Oct-19									220	385	440	10/07/16
Mar-20										330	330	08/09/16
May-20											330	08/09/16
After Jul-20 vs. Any Tier: 330												08/09/16

ICE FUTURES U.S.®

Sugar#11 (SB)
Calendar

Hedge - Maintenance

Contract Months	Mar-18	May-18	Jul-18	Oct-18	Mar-19	May-19	Jul-19	Oct-19	Mar-20	May-20	Jul-20	Effective Date
Oct-17	500	800	1,150	1,400	1,550	1,650	1,800	1,850	1,900	1,850	2,100	10/07/16
Mar-18		350	700	950	1,100	1,200	1,300	1,350	1,400	1,400	1,700	10/07/16
May-18			350	650	900	1,000	1,100	1,100	1,100	1,100	1,350	10/07/16
Jul-18				300	500	650	700	750	850	900	1,000	10/07/16
Oct-18					250	350	700	700	700	700	800	10/07/16
Mar-19						150	300	600	550	600	650	10/07/16
May-19							200	300	400	450	600	10/07/16
Jul-19								200	300	400	500	10/07/16
Oct-19									200	350	400	10/07/16
Mar-20										300	300	08/09/16
May-20											300	08/09/16
After Jul-20 vs. Any Tier: 300												08/09/16

Sugar#11 (SB)
Calendar

Hedge - Initial

Contract Months	Mar-18	May-18	Jul-18	Oct-18	Mar-19	May-19	Jul-19	Oct-19	Mar-20	May-20	Jul-20	Effective Date
Oct-17	500	800	1,150	1,400	1,550	1,650	1,800	1,850	1,900	1,850	2,100	10/07/16
Mar-18		350	700	950	1,100	1,200	1,300	1,350	1,400	1,400	1,700	10/07/16
May-18			350	650	900	1,000	1,100	1,100	1,100	1,100	1,350	10/07/16
Jul-18				300	500	650	700	750	850	900	1,000	10/07/16
Oct-18					250	350	700	700	700	700	800	10/07/16
Mar-19						150	300	600	550	600	650	10/07/16
May-19							200	300	400	450	600	10/07/16
Jul-19								200	300	400	500	10/07/16
Oct-19									200	350	400	10/07/16
Mar-20										300	300	08/09/16
May-20											300	08/09/16
After Jul-20 vs. Any Tier: 300												08/09/16

ICE FUTURES U.S.®

Sugar#11 (SB) ButterflySpreads

Speculative -Maintenance		Speculative -Initial		Hedge -Maintenance		Hedge -Initial		Effective Date
T123	150	T123	165	T123	150	T123	150	06/05/17
T234	100	T234	110	T234	100	T234	100	06/05/17
T345	100	T345	110	T345	100	T345	100	06/05/17
T456	100	T456	110	T456	100	T456	100	06/05/17
T567	100	T567	110	T567	100	T567	100	06/05/17
T678	100	T678	110	T678	100	T678	100	06/05/17
T789	100	T789	110	T789	100	T789	100	06/05/17
T8910	150	T8910	165	T8910	150	T8910	150	07/12/17

Coffee (KC) Calendar

Speculative - Maintenance

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Sep-18	Dec-18	Mar-19	May-19	Jul-19	Sep-19	Dec-19	Mar-20	Effective Date
Sep-17	450	450	400	500	600	550	600	650	700	750	800	850	10/19/16
Dec-17		100	200	450	550	500	500	550	600	650	700	800	10/19/16
Mar-18			200	350	500	500	500	500	550	650	700	750	10/19/16
May-18				200	350	500	500	500	500	550	650	700	10/07/16
Jul-18					150	250	350	400	450	500	600	650	10/07/16
Sep-18						200	300	350	350	450	550	650	10/19/16
Dec-18							150	250	300	400	550	600	10/19/16
Mar-19								150	250	350	500	550	10/07/16
May-19									200	300	450	500	10/07/16
Jul-19										200	400	450	10/07/16
Sep-19											300	400	08/09/16
Dec-19												400	08/09/16
After Mar-20 vs. Any Tier: 400													08/09/16

ICE FUTURES U.S.®

Coffee (KC) Calendar

Speculative - Initial

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Sep-18	Dec-18	Mar-19	May-19	Jul-19	Sep-19	Dec-19	Mar-20	Effective Date
Sep-17	495	495	440	550	660	605	660	715	770	825	880	935	10/19/16
Dec-17		110	220	495	605	550	550	605	660	715	770	880	10/19/16
Mar-18			220	385	550	550	550	550	605	715	770	825	10/19/16
May-18				220	385	550	550	550	550	605	715	770	10/07/16
Jul-18					165	275	385	440	495	550	660	715	10/07/16
Sep-18						220	330	385	385	495	605	715	10/19/16
Dec-18							165	275	330	440	605	660	10/19/16
Mar-19								165	275	385	550	605	10/07/16
May-19									220	330	495	550	10/07/16
Jul-19										220	440	495	10/07/16
Sep-19											330	440	08/09/16
Dec-19												440	08/09/16
After Mar-20 vs. Any Tier: 440													08/09/16

Coffee (KC) Calendar

Hedge - Maintenance

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Sep-18	Dec-18	Mar-19	May-19	Jul-19	Sep-19	Dec-19	Mar-20	Effective Date
Sep-17	450	450	400	500	600	550	600	650	700	750	800	850	10/19/16
Dec-17		100	200	450	550	500	500	550	600	650	700	800	10/19/16
Mar-18			200	350	500	500	500	500	550	650	700	750	10/19/16
May-18				200	350	500	500	500	500	550	650	700	10/07/16
Jul-18					150	250	350	400	450	500	600	650	10/07/16
Sep-18						200	300	350	350	450	550	650	10/19/16
Dec-18							150	250	300	400	550	600	10/19/16
Mar-19								150	250	350	500	550	10/07/16
May-19									200	300	450	500	10/07/16
Jul-19										200	400	450	10/07/16
Sep-19											300	400	08/09/16
Dec-19												400	08/09/16
After Mar-20 vs. Any Tier: 400													08/09/16

ICE FUTURES U.S.®

Coffee (KC)
Calendar

Hedge - Initial

Contract Months	Dec-17	Mar-18	May-18	Jul-18	Sep-18	Dec-18	Mar-19	May-19	Jul-19	Sep-19	Dec-19	Mar-20	Effective Date
Sep-17	450	450	400	500	600	550	600	650	700	750	800	850	10/19/16
Dec-17		100	200	450	550	500	500	550	600	650	700	800	10/19/16
Mar-18			200	350	500	500	500	500	550	650	700	750	10/19/16
May-18				200	350	500	500	500	500	550	650	700	10/07/16
Jul-18					150	250	350	400	450	500	600	650	10/07/16
Sep-18						200	300	350	350	450	550	650	10/19/16
Dec-18							150	250	300	400	550	600	10/19/16
Mar-19								150	250	350	500	550	10/07/16
May-19									200	300	450	500	10/07/16
Jul-19										200	400	450	10/07/16
Sep-19											300	400	08/09/16
Dec-19												400	08/09/16
After Mar-20 vs. Any Tier: 400													08/09/16

Coffee (KC)
Butterfly Spreads

TIERS	Speculative -Maintenance	Speculative -Initial	Hedge -Maintenance	Hedge -Initial	Effective Date
T123	400	440	400	400	07/12/17
T234	100	110	100	100	06/05/17
T345	100	110	100	100	06/05/17
T456	100	110	100	100	06/05/17
T567	100	110	100	100	06/05/17
T678	100	110	100	100	06/05/17
T789	100	110	100	100	06/05/17
T8910	100	110	100	100	06/05/17
T91011	150	165	150	150	06/05/17
T101112	150	165	150	150	06/05/17
T111213	150	165	150	150	06/05/17
T121314	200	220	200	200	06/05/17
T131415	300	330	300	300	07/12/17

ICE FUTURES U.S.®

FCOJ (OJ)
Calendar

Speculative - Maintenance

Contract Months	Nov-17	Jan-18	Mar-18	May-18	Jul-18	Sep-18	Nov-18	Jan-19	Mar-19	May-19	Jul-19	Sep-19	Effective Date
Sep-17	1,100	950	1,100	1,200	1,150	1,200	1,250	1,250	1,250	1,250	1,250	1,250	03/24/17
Nov-17		450	750	1,050	1,050	1,100	1,150	1,350	1,350	1,350	1,350	1,250	04/07/17
Jan-18			400	800	800	900	950	1,050	1,050	1,050	1,050	1,250	04/07/17
Mar-18				600	600	700	700	750	750	750	750	1,250	04/07/17
May-18					450	500	500	500	500	500	500	1,250	04/07/17
Jul-18						350	350	350	350	450	500	1,250	05/18/17
Sep-18							150	150	200	300	350	1,250	05/18/17
Nov-18								100	150	200	300	1,250	05/18/17
Jan-19									100	150	200	1,250	05/18/17
Mar-19										100	150	1,250	05/18/17
May-19											100	1,250	04/07/17
Jul-19												1,250	04/07/17
After Sep-19 vs. Any Tier: 1,250													04/07/17

FCOJ (OJ)
Calendar

Speculative - Initial

Contract Months	Nov-17	Jan-18	Mar-18	May-18	Jul-18	Sep-18	Nov-18	Jan-19	Mar-19	May-19	Jul-19	Sep-19	Effective Date
Sep-17	1,210	1,045	1,210	1,320	1,265	1,320	1,375	1,375	1,375	1,375	1,375	1,375	03/24/17
Nov-17		495	825	1,155	1,155	1,210	1,265	1,485	1,485	1,485	1,485	1,375	04/07/17
Jan-18			440	880	880	990	1,045	1,155	1,155	1,155	1,155	1,375	04/07/17
Mar-18				660	660	770	770	825	825	825	825	1,375	04/07/17
May-18					495	550	550	550	550	550	550	1,375	04/07/17
Jul-18						385	385	385	385	495	550	1,375	05/18/17
Sep-18							165	165	220	330	385	1,375	05/18/17
Nov-18								110	165	220	330	1,375	05/18/17
Jan-19									110	165	220	1,375	05/18/17
Mar-19										110	165	1,375	05/18/17
May-19											110	1,375	04/07/17
Jul-19												1,375	04/07/17
After Sep-19 vs. Any Tier: 1,375													04/07/17

FCOJ (OJ) Calendar

Hedge - Maintenance

Contract Months	Nov-17	Jan-18	Mar-18	May-18	Jul-18	Sep-18	Nov-18	Jan-19	Mar-19	May-19	Jul-19	Sep-19	Effective Date
Sep-17	1,100	950	1,100	1,200	1,150	1,200	1,250	1,250	1,250	1,250	1,250	1,250	03/24/17
Nov-17		450	750	1,050	1,050	1,100	1,150	1,350	1,350	1,350	1,350	1,250	04/07/17
Jan-18			400	800	800	900	950	1,050	1,050	1,050	1,050	1,250	04/07/17
Mar-18				600	600	700	700	750	750	750	750	1,250	04/07/17
May-18					450	500	500	500	500	500	500	1,250	04/07/17
Jul-18						350	350	350	350	450	500	1,250	05/18/17
Sep-18							150	150	200	300	350	1,250	05/18/17
Nov-18								100	150	200	300	1,250	05/18/17
Jan-19									100	150	200	1,250	05/18/17
Mar-19										100	150	1,250	05/18/17
May-19											100	1,250	04/07/17
Jul-19												1,250	04/07/17
After Sep-19 vs. Any Tier: 1,250													04/07/17

FCOJ (OJ) Calendar

Hedge - Initial

Contract Months	Nov-17	Jan-18	Mar-18	May-18	Jul-18	Sep-18	Nov-18	Jan-19	Mar-19	May-19	Jul-19	Sep-19	
Sep-17	1,100	950	1,100	1,200	1,150	1,200	1,250	1,250	1,250	1,250	1,250	1,250	03/24/17
Nov-17		450	750	1,050	1,050	1,100	1,150	1,350	1,350	1,350	1,350	1,250	04/07/17
Jan-18			400	800	800	900	950	1,050	1,050	1,050	1,050	1,250	04/07/17
Mar-18				600	600	700	700	750	750	750	750	1,250	04/07/17
May-18					450	500	500	500	500	500	500	1,250	04/07/17
Jul-18						350	350	350	350	450	500	1,250	05/18/17
Sep-18							150	150	200	300	350	1,250	05/18/17
Nov-18								100	150	200	300	1,250	05/18/17
Jan-19									100	150	200	1,250	05/18/17
Mar-19										100	150	1,250	05/18/17
May-19											100	1,250	04/07/17
Jul-19												1,250	04/07/17
After Sep-19 vs. Any Tier: 1,250													04/07/17

ICE FUTURES U.S.®

FCOJ (OJ)
Butterfly Spreads

Speculative -Maintenance		Speculative -Initial		Hedge -Maintenance		Hedge -Initial		Effective Date
TIERS		TIERS		TIERS		TIERS		
T123	850	T123	935	T123	850	T123	850	07/12/17
T234	200	T234	220	T234	200	T234	200	06/05/17
T345	200	T345	220	T345	200	T345	200	06/05/17
T456	300	T456	330	T456	300	T456	300	06/05/17
T567	400	T567	440	T567	400	T567	400	06/05/17
T678	350	T678	385	T678	350	T678	350	06/05/17
T789	50	T789	55	T789	50	T789	50	06/05/17
T8910	50	T8910	55	T8910	50	T8910	50	06/05/17
T91011	50	T91011	55	T91011	50	T91011	50	06/05/17
T101112	50	T101112	55	T101112	50	T101112	50	06/05/17
T111213	50	T111213	55	T111213	50	T111213	50	06/05/17
T121314	50	T121314	55	T121314	50	T121314	50	06/05/17
T131415	50	T131415	55	T131415	50	T131415	50	06/05/17
T141516	50	T141516	55	T141516	50	T141516	50	06/05/17
T151617	50	T151617	55	T151617	50	T151617	50	06/05/17
T161718	200	T161718	220	T161718	200	T161718	200	07/12/17

* T1 represents the front month, T2 represents the next contract month, T3 and the rest of tiers represents subsequent months.
** Butterfly Spreads - 1 long vs. 2 short vs. 1 long or 1 short vs. 2 long vs. 1 short
*** Spread margins beyond T13+ will be (ICN) 1,350 (IS) 1,450 (ISM) 1,550 (IBO) 350

ICE FUTURES U.S.®

Cash Settled U.S. Corn (ICN) Calendar

Speculative - Maintenance

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	100	150	150	200	300	700	750	750	750	750	800	700	04/07/17
T2		100	100	200	250	700	750	750	750	750	750	700	04/07/17
T3			100	150	300	650	700	700	700	700	700	700	04/07/17
T4				200	200	600	650	650	650	650	650	700	04/07/17
T5					200	550	600	600	600	600	650	700	04/07/17
T6						200	200	250	300	550	650	700	04/07/17
T7							100	200	250	550	650	700	04/07/17
T8								100	200	550	650	700	04/07/17
T9									200	550	650	700	04/07/17
T10										550	650	700	04/07/17
T11											650	700	04/07/17
T12												700	04/07/17
T13+ vs. T13+:500													11/01/16

Cash Settled U.S. Corn (ICN) Calendar

Speculative - Initial

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	110	165	165	220	330	770	825	825	825	825	880	770	04/07/17
T2		110	110	220	275	770	825	825	825	825	825	770	04/07/17
T3			110	165	330	715	770	770	770	770	770	770	04/07/17
T4				220	220	660	715	715	715	715	715	770	04/07/17
T5					220	605	660	660	660	660	715	770	04/07/17
T6						220	220	275	330	605	715	770	04/07/17
T7							110	220	275	605	715	770	04/07/17
T8								110	220	605	715	770	04/07/17
T9									220	605	715	770	04/07/17
T10										605	715	770	04/07/17
T11											715	770	04/07/17
T12												770	04/07/17
T13+ vs. T13+: 550													11/01/16

ICE FUTURES U.S.®

Cash Settled U.S. Corn (ICN) Calendar

Hedge - Maintenance

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	100	150	150	200	300	700	750	750	750	750	800	700	04/07/17
T2		100	100	200	250	700	750	750	750	750	750	700	04/07/17
T3			100	150	300	650	700	700	700	700	700	700	04/07/17
T4				200	200	600	650	650	650	650	650	700	04/07/17
T5					200	550	600	600	600	600	650	700	04/07/17
T6						200	200	250	300	550	650	700	04/07/17
T7							100	200	250	550	650	700	04/07/17
T8								100	200	550	650	700	04/07/17
T9									200	550	650	700	04/07/17
T10										550	650	700	04/07/17
T11											650	700	04/07/17
T12												700	04/07/17
T13+ vs. T13+:500													11/01/16

Cash Settled U.S. Corn (ICN) Calendar

Hedge - Initial

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	100	150	150	200	300	700	750	750	750	750	800	700	04/07/17
T2		100	100	200	250	700	750	750	750	750	750	700	04/07/17
T3			100	150	300	650	700	700	700	700	700	700	04/07/17
T4				200	200	600	650	650	650	650	650	700	04/07/17
T5					200	550	600	600	600	600	650	700	04/07/17
T6						200	200	250	300	550	650	700	04/07/17
T7							100	200	250	550	650	700	04/07/17
T8								100	200	550	650	700	04/07/17
T9									200	550	650	700	04/07/17
T10										550	650	700	04/07/17
T11											650	700	04/07/17
T12												700	04/07/17
T13+ vs. T13+:500													11/01/16

Cash Settled U.S. Soybean (IS) Calendar

Speculative - Maintenance

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	250	600	1,050	1,000	1,200	1,500	1,600	1,650	1,650	2,250	2,250	2,300	10/19/16
T2		500	950	950	1,200	1,450	1,550	1,600	1,600	2,200	2,200	2,250	05/25/16
T3			450	500	1,050	1,350	1,450	1,500	1,500	2,100	2,100	2,150	02/09/17
T4				400	950	1,200	1,300	1,350	1,350	1,950	1,950	2,000	02/09/17
T5					700	1,000	1,100	1,150	1,200	1,750	1,750	1,800	10/19/16
T6						300	450	700	850	1,050	1,050	1,100	10/19/16
T7							200	450	700	750	750	800	10/19/16
T8								500	700	700	650	700	10/19/16
T9									450	600	600	650	10/19/16
T10										600	600	650	05/25/16
T11											500	400	02/09/17
T12												400	02/09/17
T14+vs. Any+: 2300													05/25/16

Cash Settled U.S. Soybean (IS) Calendar

Speculative - Initial

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	275	660	1,155	1,100	1,320	1,650	1,760	1,815	1,815	2,475	2,475	2,530	10/19/16
T2		550	1,045	1,045	1,320	1,595	1,705	1,760	1,760	2,420	2,420	2,475	05/25/16
T3			495	550	1,155	1,485	1,595	1,650	1,650	2,310	2,310	2,365	02/09/17
T4				440	1,045	1,320	1,430	1,485	1,485	2,145	2,145	2,200	02/09/17
T5					770	1,100	1,210	1,265	1,320	1,925	1,925	1,980	10/19/16
T6						330	495	770	935	1,155	1,155	1,210	10/19/16
T7							220	495	770	825	825	880	10/19/16
T8								550	770	770	715	770	10/19/16
T9									495	660	660	715	10/19/16
T10										660	660	715	05/25/16
T11											550	440	02/09/17
T12												440	02/09/17
T14+vs. Any+: 2530													05/25/16

ICE FUTURES U.S.®

Cash Settled U.S. Soybean (IS) Calendar

Hedge - Maintenance

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	250	600	1,050	1,000	1,200	1,500	1,600	1,650	1,650	2,250	2,250	2,300	10/19/16
T2		500	950	950	1,200	1,450	1,550	1,600	1,600	2,200	2,200	2,250	05/25/16
T3			450	500	1,050	1,350	1,450	1,500	1,500	2,100	2,100	2,150	02/09/17
T4				400	950	1,200	1,300	1,350	1,350	1,950	1,950	2,000	02/09/17
T5					700	1,000	1,100	1,150	1,200	1,750	1,750	1,800	10/19/16
T6						300	450	700	850	1,050	1,050	1,100	10/19/16
T7							200	450	700	750	750	800	10/19/16
T8								500	700	700	650	700	10/19/16
T9									450	600	600	650	10/19/16
T10										600	600	650	05/25/16
T11											500	400	02/09/17
T12												400	02/09/17
T14+vs. Any+: 2300													05/25/16

Cash Settled U.S. Soybean (IS) Calendar

Hedge - Initial

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	250	600	1,050	1,000	1,200	1,500	1,600	1,650	1,650	2,250	2,250	2,300	10/19/16
T2		500	950	950	1,200	1,450	1,550	1,600	1,600	2,200	2,200	2,250	05/25/16
T3			450	500	1,050	1,350	1,450	1,500	1,500	2,100	2,100	2,150	02/09/17
T4				400	950	1,200	1,300	1,350	1,350	1,950	1,950	2,000	02/09/17
T5					700	1,000	1,100	1,150	1,200	1,750	1,750	1,800	10/19/16
T6						300	450	700	850	1,050	1,050	1,100	10/19/16
T7							200	450	700	750	750	800	10/19/16
T8								500	700	700	650	700	10/19/16
T9									450	600	600	650	10/19/16
T10										600	600	650	05/25/16
T11											500	400	02/09/17
T12												400	02/09/17
T14+vs. Any+: 2300													05/25/16

ICE FUTURES U.S.®

Cash Settled U.S. Soybean Oil (IBO) Calendar

Speculative - Maintenance

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	100	100	100	100	150	200	300	350	350	350	400	400	02/09/17
T2		100	100	100	150	250	300	350	350	350	400	400	02/09/17
T3			100	100	150	250	300	350	350	350	400	400	02/09/17
T4				100	150	250	300	350	350	350	400	400	02/09/17
T5					150	250	300	350	350	350	400	400	02/19/14
T6						150	200	250	250	250	300	300	02/19/14
T7							100	150	150	200	200	200	02/09/17
T8								100	150	150	150	200	02/09/17
T9									150	150	150	200	02/09/17
T10										100	100	150	02/09/17
T11											100	150	02/09/17
T12												150	02/09/17
T13+ vs. T13+: 350													05/14/12

Cash Settled U.S. Soybean Oil (IBO) Calendar

Speculative - Initial

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	110	110	110	110	165	220	330	385	385	385	440	440	02/09/17
T2		110	110	110	165	275	330	385	385	385	440	440	02/09/17
T3			110	110	165	275	330	385	385	385	440	440	02/09/17
T4				110	165	275	330	385	385	385	440	440	02/09/17
T5					165	275	330	385	385	385	440	440	02/19/14
T6						165	220	275	275	275	330	330	02/19/14
T7							110	165	165	220	220	220	02/09/17
T8								110	165	165	165	220	02/09/17
T9									165	165	165	220	02/09/17
T10										110	110	165	02/09/17
T11											110	165	02/09/17
T12												165	02/09/17
T13+ vs. T13+: 385													05/14/12

ICE FUTURES U.S.®

Cash Settled U.S. Soybean Oil (IBO)
Calendar

Hedge - Maintenance

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	100	100	100	100	150	200	300	350	350	350	400	400	02/09/17
T2		100	100	100	150	250	300	350	350	350	400	400	02/09/17
T3			100	100	150	250	300	350	350	350	400	400	02/09/17
T4				100	150	250	300	350	350	350	400	400	02/09/17
T5					150	250	300	350	350	350	400	400	02/19/14
T6						150	200	250	250	250	300	300	02/19/14
T7							100	150	150	200	200	200	02/09/17
T8								100	150	150	150	200	02/09/17
T9									150	150	150	200	02/09/17
T10										100	100	150	02/09/17
T11											100	150	02/09/17
T12												150	02/09/17
T13+ vs. T13+: 350													05/14/12

Cash Settled U.S. Soybean Oil (IBO)
Calendar

Hedge - Initial

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	100	100	100	100	150	200	300	350	350	350	400	400	02/09/17
T2		100	100	100	150	250	300	350	350	350	400	400	02/09/17
T3			100	100	150	250	300	350	350	350	400	400	02/09/17
T4				100	150	250	300	350	350	350	400	400	02/09/17
T5					150	250	300	350	350	350	400	400	02/19/14
T6						150	200	250	250	250	300	300	02/19/14
T7							100	150	150	200	200	200	02/09/17
T8								100	150	150	150	200	02/09/17
T9									150	150	150	200	02/09/17
T10										100	100	150	02/09/17
T11											100	150	02/09/17
T12												150	02/09/17
T13+ vs. T13+: 350													05/14/12

ICE FUTURES U.S.®

Cash Settled U.S. Soybean Meal (ISM) Calendar

Speculative - Maintenance

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	600	950	1,050	1,050	1,100	1,200	1,450	1,600	1,600	1,650	1,600	1,550	05/25/16
T2		400	550	700	700	800	900	1,050	1,100	1,150	1,150	1,150	05/25/16
T3			300	450	500	600	900	1,000	1,100	1,150	1,150	1,150	05/25/16
T4				200	450	600	900	1,000	1,100	1,150	1,150	1,150	02/09/17
T5					300	550	900	950	1,050	1,150	1,150	1,150	02/09/17
T6						400	750	800	900	1,000	1,000	1,000	05/25/16
T7							350	450	500	600	600	650	05/25/16
T8								200	250	400	550	600	03/24/17
T9									200	400	550	600	10/19/16
T10										300	400	500	10/19/16
T11											300	350	05/25/16
T12												250	03/24/17
T14+ vs. Any+ 1650													05/25/16

Cash Settled U.S. Soybean Meal (ISM) Calendar

Speculative - Initial

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	660	1,045	1,155	1,155	1,210	1,320	1,595	1,760	1,760	1,815	1,760	1,705	05/25/16
T2		440	605	770	770	880	990	1,155	1,210	1,265	1,265	1,265	05/25/16
T3			330	495	550	660	990	1,100	1,210	1,265	1,265	1,265	05/25/16
T4				220	495	660	990	1,100	1,210	1,265	1,265	1,265	02/09/17
T5					330	605	990	1,045	1,155	1,265	1,265	1,265	02/09/17
T6						440	825	880	990	1,100	1,100	1,100	05/25/16
T7							385	495	550	660	660	715	05/25/16
T8								220	275	440	605	660	03/24/17
T9									220	440	605	660	10/19/16
T10										330	440	550	10/19/16
T11											330	385	05/25/16
T12												275	03/24/17
T14+ vs. Any+ 1815													05/25/16

ICE FUTURES U.S.®

Cash Settled U.S. Soybean Meal (ISM) Calendar

Hedge - Maintenance

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	600	950	1,050	1,050	1,100	1,200	1,450	1,600	1,600	1,650	1,600	1,550	05/25/16
T2		400	550	700	700	800	900	1,050	1,100	1,150	1,150	1,150	05/25/16
T3			300	450	500	600	900	1,000	1,100	1,150	1,150	1,150	05/25/16
T4				200	450	600	900	1,000	1,100	1,150	1,150	1,150	02/09/17
T5					300	550	900	950	1,050	1,150	1,150	1,150	02/09/17
T6						400	750	800	900	1,000	1,000	1,000	05/25/16
T7							350	450	500	600	600	650	05/25/16
T8								200	250	400	550	600	03/24/17
T9									200	400	550	600	10/19/16
T10										300	400	500	10/19/16
T11											300	350	05/25/16
T12												250	03/24/17
T14+ vs. Any+ 1650													05/25/16

Cash Settled U.S. Soybean Meal (ISM) Calendar

Hedge - Initial

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	T11	T12	T13	Effective Date
T1	600	950	1,050	1,050	1,100	1,200	1,450	1,600	1,600	1,650	1,600	1,550	05/25/16
T2		400	550	700	700	800	900	1,050	1,100	1,150	1,150	1,150	05/25/16
T3			300	450	500	600	900	1,000	1,100	1,150	1,150	1,150	05/25/16
T4				200	450	600	900	1,000	1,100	1,150	1,150	1,150	02/09/17
T5					300	550	900	950	1,050	1,150	1,150	1,150	02/09/17
T6						400	750	800	900	1,000	1,000	1,000	05/25/16
T7							350	450	500	600	600	650	05/25/16
T8								200	250	400	550	600	03/24/17
T9									200	400	550	600	10/19/16
T10										300	400	500	10/19/16
T11											300	350	05/25/16
T12												250	03/24/17
T14+ vs. Any+ 1650													05/25/16

ICE FUTURES U.S.®

Cash Settled U.S. Wheat (IW) Calendar

Speculative - Maintenance

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	Effective Date
T1	300	300	450	550	700	700	700	800	1,000	07/12/17
T2		200	350	450	550	600	600	650	950	07/12/17
T3			200	300	400	500	550	600	950	07/12/17
T4				150	300	400	500	600	900	07/12/17
T5					200	350	500	650	850	07/12/17
T6						200	500	650	800	07/12/17
T7							450	600	650	07/12/17
T8								550	550	02/25/16
T9									550	07/12/17

Cash Settled U.S. Wheat (IW) Calendar

Speculative - Initial

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	Effective Date
T1	330	330	495	605	770	770	770	880	1,100	07/12/17
T2		220	385	495	605	660	660	715	1,045	07/12/17
T3			220	330	440	550	605	660	1,045	07/12/17
T4				165	330	440	550	660	990	07/12/17
T5					220	385	550	715	935	07/12/17
T6						220	550	715	880	07/12/17
T7							495	660	715	07/12/17
T8								605	605	02/25/16
T9									605	07/12/17

ICE FUTURES U.S.®

Cash Settled U.S. Wheat (IW) Calendar

Hedge - Maintenance

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	Effective Date
T1	300	300	450	550	700	700	700	800	1,000	07/12/17
T2		200	350	450	550	600	600	650	950	07/12/17
T3			200	300	400	500	550	600	950	07/12/17
T4				150	300	400	500	600	900	07/12/17
T5					200	350	500	650	850	07/12/17
T6						200	500	650	800	07/12/17
T7							450	600	650	07/12/17
T8								550	550	02/25/16
T9									550	07/12/17

Cash Settled U.S. Wheat (IW) Calendar

Hedge - Initial

TIERS	T2	T3	T4	T5	T6	T7	T8	T9	T10	
T1	300	300	450	550	700	700	700	800	1,000	07/12/17
T2		200	350	450	550	600	600	650	950	07/12/17
T3			200	300	400	500	550	600	950	07/12/17
T4				150	300	400	500	600	900	07/12/17
T5					200	350	500	650	850	07/12/17
T6						200	500	650	800	07/12/17
T7							450	600	650	07/12/17
T8								550	550	02/25/16
T9									550	07/12/17

ICE FUTURES U.S.®

ICE FUTURES U.S. PRODUCTS VS. ICE FUTURES U.S. PRODUCTS

Information shown in red indicate latest changes.

AGRICULTURE, INDEXES, PRECIOUS METALS PRODUCTS

AGRICULTURE

SPREAD	ACTION	RATIO	SAVINGS** PERCENTAGE	EFFECTIVE DATE
WCT + CT	A-B	1 to 1	45%	05/18/17
ICN + IW	A-B	2 to 1	50%	09/07/12
IBO + IS	A-B	2 to 1	65%	08/24/17
IS + ISM	A-B	1 to 2	70%	10/19/16
IBO+IS+ISM	A-B-B	1 to 1 to 1	60%	08/30/13
IBO+IS+ISM	A-B-B	10 to 11 to 9	80%	05/14/12

* (A) represents long side (or short side), (B) represents short side (or long side)

CURRENCIES

SPREAD	ACTION	RATIO	SAVINGS** PERCENTAGE	EFFECTIVE DATE
AR+KAU+KZX	long-short-long	5 to 8 to 10	70%	10/28/15
DX+MP	long-long	8 to 5	65%	08/26/16
DX+IMP	long-long	16 to 1	65%	08/26/16
DX+KEO	long-long	6 to 5	70%	10/28/15
DX+IEO	long-long	48 to 5	70%	10/28/15
DX+KEO+MP	long-long-long	48 to 30 to 5	85%	10/28/15
DX+KMF	long-long	1 to 1	50%	08/26/16
DX+KMF+IKX	long-long-short	17 to 4 to 1	80%	08/26/16
DX+KMF+MP	long-long-long	10 to 2 to 5	75%	08/26/16
DX+KMF+IMP	long-long-long	20 to 4 to 1	75%	08/26/16
DX+KEO+KMF	long-long-long	84 to 75 to 4	80%	08/26/16
DX+IEO+KMF	long-long-long	84 to 9 to 4	80%	08/26/16
DX+KMF+KSN	long-long-long	5 to 1 to 4	60%	08/26/16
DX+KMF+KSV	long-long-long	14 to 3 to 11	70%	08/26/16
DX+KSN+MP	long-long-long	32 to 16 to 10	75%	07/12/17
DX+KSN+IMP	long-long-long	32 to 16 to 1	75%	07/12/17
DX+KEO+KSN	long-long-long	6 to 4 to 1	85%	10/28/15
DX+IEO+KSN	long-long-long	12 to 1 to 2	85%	10/28/15
DX+KSV	long-long	1 to 1	60%	10/19/16
DX+KSV+MP	long-long-long	32 to 16 to 10	75%	08/26/16
DX+KSV+IMP	long-long-long	32 to 16 to 1	75%	08/26/16
DX+KEO+KSV	long-long-long	13 to 4 to 1	70%	09/22/16
DX+IEO+KSV	long-long-long	26 to 1 to 2	70%	09/22/16

ICE FUTURES U.S.®

CURRENCIES

SPREAD	ACTION	RATIO	SAVINGS** PERCENTAGE	EFFECTIVE DATE
DX+KSN	long-long	1 to 1	50%	04/09/14
DX+KSN+KSV	long-long-long	2 to 1 to 1	65%	08/26/16
DX+KX	long-short	1 to 1	60%	03/16/15
DX+KEO+KX	long-long-short	160 to 125 to 10	80%	07/12/17
DX+IEO+IKX	long-long-short	160 to 15 to 1	80%	07/12/17
DX+KSN+KX	long-long-short	4 to 3 to 1	60%	08/26/16
DX+KSV+KX	long-long-short	37 to 22 to 10	70%	12/15/16
DX+KSV+IKX	long-long-short	37 to 22 to 1	75%	08/26/16
DX+KX+MP	long-short-long	4 to 1 to 2	70%	08/26/16
KAU+IAU	long-short	10 to 1	100%	06/06/11
KEJ+IEJ	long-short	8 to 1	100%	06/06/11
KEJ+IRZ+KZY	long-short-short	16 to 1 to 4	60%	10/28/15
KEJ+KRZ+KZY	long-short-short	4 to 2 to 1	60%	10/28/15
IEJ+IRZ+KZY	long-short-short	2 to 1 to 4	60%	10/28/15
IEJ+KRZ+KZY	long-short-short	1 to 4 to 2	60%	10/28/15
KEJ+KEO+KSN	long-short-long	4 to 4 to 5	90%	10/28/15
KEO+IEO	long-short	8 to 1	100%	06/06/11
KEO+KMF+IRZ	long-short-short	80 to 32 to 5	70%	07/12/17
KEO+KMF+KRZ	long-short-short	20 to 8 to 10	70%	07/12/17
IEO+KMF+IRZ	long-short-short	10 to 32 to 5	70%	07/12/17
IEO+KMF+KRZ	long-short-short	5 to 16 to 20	70%	07/12/17
KEO+IEP+ISV	long-short-long	40 to 10 to 32	60%	08/26/16
IEO+KEP+ISV	short-long-short	5 to 80 to 32	60%	08/26/16
KEO+KEP+ISV	long-short-long	5 to 10 to 4	60%	08/26/16
IEO+IEP+ISV	long-short-long	5 to 10 to 32	60%	08/26/16
KEO+IEP+KSV	long-short-short	80 to 5 to 32	60%	10/28/15
KEO+KEP+KSV	long-short-short	10 to 5 to 4	60%	10/28/15
IEO+KEP+KSV	long-short-short	5 to 20 to 16	60%	10/28/15
IEO+IEP+KSV	long-short-short	10 to 5 to 32	60%	10/28/15
KEO+KGB+MP	long-short-short	8 to 4 to 5	80%	07/12/17
KEO+KGB+IMP	long-short-short	16 to 8 to 1	80%	07/12/17
KEO+IGB+MP	long-short-short	16 to 1 to 10	80%	07/12/17
KEO+IGB+IMP	long-short-short	16 to 1 to 1	80%	07/12/17
IEO+KGB+MP	long-short-short	1 to 4 to 5	80%	07/12/17
IEO+KGB+IMP	long-short-short	2 to 8 to 1	80%	07/12/17
IEO+IGB+MP	long-short-short	2 to 1 to 10	80%	07/12/17
IEO+IGB+IMP	long-short-short	2 to 1 to 1	80%	07/12/17
KEP+IEP	long-short	8 to 1	100%	06/06/11
KGB+IGB	long-short	8 to 1	100%	06/06/11
KAU+KEO+KRA	long-short-long	4 to 1 to 1	70%	08/26/16
KRK+IRK	long-short	8 to 1	100%	06/06/11
KRZ+IRZ	long-short	8 to 1	100%	06/06/11
KGB+KRZ+SS	long-short-long	5 to 10 to 4	80%	10/28/15
KGB+IRZ+SS	long-short-long	20 to 5 to 16	80%	10/28/15
IGB+KRZ+SS	long-short-long	5 to 80 to 32	80%	10/28/15
IGB+IRZ+SS	long-short-long	5 to 10 to 32	80%	10/28/15

ICE FUTURES U.S.®

CURRENCIES

SPREAD	ACTION	RATIO	SAVINGS** PERCENTAGE	EFFECTIVE DATE
AR+IAU+KZX	long-short-long	5 to 1 to 10	70%	10/28/15
IKX+KX	long-short	1 to 10	100%	11/06/08
IMP+MP	long-short	1 to 16	100%	11/06/08
KMF+MP+SS	long-short-long	6 to 5 to 4	90%	10/28/15
KMF+IMP+SS	long-short-long	12 to 1 to 8	90%	10/28/15
KSN+MP+SY	long-short-long	8 to 5 to 4	85%	08/26/16
KSN+IMP+SY	long-short-long	16 to 1 to 8	85%	08/26/16
KSN+KZX+ZJ	long-short-long	3 to 4 to 2	85%	03/26/15

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SPREAD	ACTION	RATIO	SAVINGS** PERCENTAGE	EFFECTIVE DATE
RF+RG	long-short	1 to 1	75%	08/30/13
RF+RV	long-short	1 to 1	75%	08/30/13
RF+RV+RG	long-short-short	2 to 1 to 1	75%	08/30/13
RG+RV	long-short	1 to 1	80%	12/15/16
TF+RF	long-short	1 to 1	70%	12/15/16
TF+RG	long-short	1 to 1	65%	12/15/16
TF+RV	long-short	1 to 1	65%	12/15/16
ASE+ASN	long-short	1 to 1	75%	08/24/17
ASE+AWE	long-short	5 to 4	75%	09/22/16
ASE+MCY	long-short	1 to 1	60%	09/26/17
ASE+MMN	long-short	1 to 1	75%	09/22/16
ASE+MME	long-short	5 to 2	75%	09/26/17
ASN+AWN	long-short	1 to 1	80%	08/26/16
ASN+MCY	long-short	2 to 1	80%	09/25/17
ASN+MMN	long-short	1 to 1	85%	08/26/16
ASN+MME	long-short	1 to 1	70%	02/09/17
ASN+MTW	long-short	2 to 3	75%	09/25/17
AWE+AWN	long-short	2 to 3	80%	09/22/16
AWE+MAW	long-short	4 to 3	85%	08/26/16
AWE+MFU	long-short	2 to 1	80%	08/26/16
AWE+MFS	long-short	4 to 1	75%	09/26/17
AWE+MMW	long-short	2 to 3	85%	06/30/14
AWN+MAW	long-short	2 to 1	80%	09/22/16
AWN+MFU	long-short	5 to 2	90%	06/30/14
AWN+MFS	long-short	4 to 1	75%	09/26/17
AWN+MMN	long-short	1 to 1	80%	09/22/16
AWN+MMW	long-short	1 to 1	85%	06/30/14
MAW+MCL	long-short	1 to 1	75%	08/26/16
MAW+MCU	long-short	5 to 4	80%	12/15/16
MAW+MFS	long-short	1 to 1	75%	04/06/16
MAW+MFU	long-short	5 to 4	80%	08/26/16
MAW+MME	long-short	2 to 3	60%	03/24/17
MAW+MMW	long-short	1 to 3	80%	06/30/14
MAW+MRG	long-short	5 to 3	80%	08/26/16
MAW+MUN	long-short	1 to 1	80%	09/22/16

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SPREAD	ACTION	RATIO	SAVINGS** PERCENTAGE	EFFECTIVE DATE
MAW+MUS	long-short	3 to 1	60%	09/25/17
MAW+MWL	long-short	1 to 1	85%	09/22/16
MAW+RF	long-short	5 to 8	80%	12/05/16
MAW+RG	long-short	1 to 2	80%	12/05/16
MAW+RV	long-short	1 to 2	80%	12/05/16
MCE+MEU	long-short	1 to 1	85%	04/06/16
MCE+MGE	long-short	1 to 1	80%	04/06/16
MCE+MMW	long-short	1 to 1	80%	06/30/14
MCE+MPP	long-short	1 to 1	80%	04/06/16
MCE+MPU	long-short	1 to 1	80%	04/06/16
MCL+MMW	long-short	2 to 5	75%	08/26/16
MCU+MFS	long-short	1 to 1	80%	04/06/16
MCU+MMW	long-short	1 to 3	85%	06/30/14
MCU+MRG	long-short	3 to 2	80%	07/12/17
MCU+MUN	long-short	1 to 1	90%	06/30/14
MCU+MUS	long-short	1 to 3	75%	09/25/17
MCU+MWL	long-short	5 to 6	85%	07/12/17
MCU+RF	long-short	1 to 2	90%	12/05/16
MCU+RG	long-short	1 to 2	80%	12/15/16
MCU+RV	long-short	1 to 2	90%	12/05/16
MCU+TF	long-short	1 to 2	65%	12/15/16
MCY+MMN	long-short	1 to 2	75%	09/25/17
MCY+MME	long-short	1 to 1	60%	09/26/17
MEU+MGE	long-short	1 to 1	85%	12/15/16
MEU+MPP	long-short	1 to 1	75%	06/30/14
MEU+MPU	long-short	1 to 1	90%	06/30/14
MFS+MCE	long-short	1 to 3	70%	04/06/16
MFS+MEU	long-short	1 to 3	75%	04/06/16
MFS+MFU	long-short	4 to 1	60%	09/26/17
MFS+MME	long-short	1 to 2	65%	11/14/16
MFS+MMW	long-short	2 to 5	80%	04/06/16
MFS+MPP	long-short	1 to 3	70%	04/06/16
MFS+MRG	long-short	3 to 2	75%	04/06/16
MFS+MUN	long-short	1 to 1	75%	08/26/16
MFS+MWL	long-short	1 to 1	85%	04/06/16
MFS+RF	long-short	1 to 2	80%	12/05/16
MFS+RG	long-short	1 to 2	75%	12/05/16
MFS+RV	long-short	1 to 2	80%	12/05/16
MFS+TF	long-short	1 to 2	75%	08/24/17
MFU+MMW	long-short	1 to 3	80%	06/30/14
MGE+MPP	long-short	1 to 1	85%	12/15/16
MGE+MPU	long-short	1 to 1	80%	12/15/16
MLE+MME	long-short	3 to 4	70%	04/06/16
MLE+MML	long-short	1 to 4	45%	09/25/17
MME+MEU	long-short	1 to 2	65%	04/06/16
MME+MMN	long-short	1 to 4	65%	09/26/17
MME+MMW	long-short	3 to 4	65%	12/15/16

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SPREAD	ACTION	RATIO	SAVINGS** PERCENTAGE	EFFECTIVE DATE
MME+MML	long-short	2 to 3	60%	09/25/17
MME+MWL	long-short	5 to 3	65%	01/18/17
MME+RV	long-short	2 to 1	60%	12/15/16
MME+TF	long-short	2 to 1	60%	08/24/17
MML+MXM	long-short	1 to 1	60%	09/25/17
MMM+MMN	long-short	1 to 1	75%	09/25/17
MMM+MMS	long-short	3 to 1	85%	09/25/17
MMW+MPP	long-short	4 to 5	80%	08/26/16
MMW+MRG	long-short	4 to 1	85%	06/30/14
MMW+MUN	long-short	5 to 2	85%	06/30/14
MMW+MWL	long-short	2 to 1	85%	06/30/14
MMW+MUS	long-short	3 to 1	75%	09/25/17
MMW+RF	long-short	3 to 2	80%	12/05/16
MMW+RG	long-short	5 to 4	80%	12/05/16
MMW+RV	long-short	5 to 4	85%	12/05/16
MMW+TF	long-short	3 to 2	65%	12/05/16
MPP+MPU	long-short	1 to 1	85%	01/18/17
MRG+MUN	long-short	3 to 5	90%	06/30/14
MRG+MUS	long-short	1 to 4	80%	09/25/17
MRG+MWL	long-short	4 to 7	85%	08/26/16
MRG+RF	long-short	3 to 8	85%	12/05/16
MRG+RG	long-short	3 to 10	90%	12/05/16
MRG+RV	long-short	2 to 3	80%	12/15/16
MRG+TF	long-short	3 to 8	70%	12/15/16
MUN+MUS	long-short	1 to 3	70%	09/25/17
MUN+MWL	long-short	1 to 1	90%	06/30/14
MUN+RF	long-short	1 to 2	85%	12/05/16
MUN+RG	long-short	1 to 2	90%	12/05/16
MUN+RV	long-short	1 to 2	85%	12/15/16
MUN+TF	long-short	5 to 8	70%	12/15/16
MUS+MWL	long-short	5 to 2	70%	09/25/17
MUS+RF	long-short	3 to 2	75%	09/25/17
MUS+RG	long-short	3 to 2	70%	09/25/17
MUS+RV	long-short	3 to 2	70%	09/25/17
MUS+TF	long-short	3 to 1	70%	09/25/17
MWL+RF	long-short	5 to 8	85%	12/05/16
MWL+RG	long-short	1 to 2	85%	12/05/16
MWL+RV	long-short	1 to 2	85%	12/05/16
MWL+TF	long-short	4 to 3	50%	12/15/16
HY5+IG5	long-short	1 to 5	60%	04/27/15
HY5+RF	long-short	3 to 2	50%	12/05/16
HY5+RG	long-short	2 to 1	55%	07/12/17
HY5+RV	long-short	2 to 1	60%	12/15/16
HY5+MAW	long-short	2 to 1	75%	04/25/16
HY5+MCU	long-short	2 to 1	75%	04/25/16
HY5+MFS	long-short	2 to 1	70%	04/14/16
HY5+MMW	long-short	1 to 1	75%	04/25/16

INDEXES

SPREAD	ACTION	RATIO	SAVINGS** PERCENTAGE	EFFECTIVE DATE
HY5+MRG	long-short	3 to 1	75%	04/25/16
HY5+MUN	long-short	2 to 1	75%	04/25/16
HY5+MWL	long-short	2 to 1	75%	04/25/16
HY5+TF	long-short	3 to 2	60%	12/15/16
IG5+MAW	long-short	13 to 1	75%	04/27/15
IG5+MCU	long-short	16 to 1	70%	04/27/15
IG5+MFS	long-short	16 to 1	70%	04/27/15
IG5+MMW	long-short	7 to 1	75%	04/27/15
IG5+MRG	long-short	20 to 1	70%	04/27/15
IG5+MUN	long-short	15 to 1	70%	04/27/15
IG5+MWL	long-short	12 to 1	75%	04/27/15
IG5+MUS	long-short	4 to 1	65%	09/25/17
IG5+RF	long-short	17 to 2	70%	12/05/16
IG5+RG	long-short	13 to 2	70%	12/05/16
IG5+RV	long-short	13 to 2	70%	12/05/16
IG5+TF	long-short	17 to 2	80%	08/24/17

PRECIOUS METALS

SPREAD	ACTION	RATIO	SAVINGS** PERCENTAGE	EFFECTIVE DATE
YG+ZI	long-short	2 to 1	80%	06/30/14
YG+YI	long-short	2 to 5	80%	06/30/14
ZG+YI	long-short	2 to 15	80%	06/30/14
ZG+ZI	long-short	2 to 3	80%	06/30/14
ZG+AUD	long-short	1 to 1	75%	01/30/17
YG+AUD	long-short	3 to 1	75%	01/30/17
HIO+YI	long-short	1 to 5	75%	09/05/17
HIO+ZI	long-short	1 to 1	75%	09/05/17

* long-long is the same as short-short

** Savings percentage is a reduction of original margins on both sides of the spread

** The following spread margins will be effective during the five days of trading prior to the expiration of the Cleared-Only Swap Contracts.

ICE FUTURES U.S.®

INTER-MARKET STRADDLES
ICE Futures U.S. Products vs. Other Exchange Products
All Margins in U.S. Dollars

Per Straddle/ Arbitrage* Transaction involving: (in order of priority)	ICE Futures U.S. Cocoa Vs. ICE Futures Europe Cocoa 1:1	ICE Futures U.S. Coffee Vs. ICE Futures Europe Coffee 1:2	ICE Futures U.S. Sugar #11 Vs. ICE Futures Europe White Sugar 1:1	EFFECTIVE DATE
Margin on ICE Futures U.S. side	650	1,200	350	7/20/2009

* MINIMUM ORIGINAL MARGIN for a customer who is a member of the ICE Futures U.S. or a member of the trade.
ORIGINAL MARGINS for all other customers shall not be less than 110% of the above prescribed amounts.

MAINTENANCE MARGIN for all customers is equal to 100% of the above prescribed amounts.

** A current delivery month is one of the first two nearby delivery months.

SHORT OPTION MINIMUMS

Various Parameters used by SPAN to calculate margins

Commodity	Comm. Code	Implied Volatility Scan Range	Short Option Minimum	Initial to Maintenance Mark-up%	Currency	Product Group	Effective Date
Cocoa	CC	20%	19	110%	USD	Agricultural	11/14/13
Cotton	CT	20%	18	110%	USD	Agricultural	11/14/13
Coffee	KC	15%	8	110%	USD	Agricultural	02/20/14
Sugar	SB	15%	18	110%	USD	Agricultural	11/14/13
Orange Juice	OJ	20%	15	110%	USD	Agricultural	07/19/13
Corn	ICN	15%	13	110%	USD	Agricultural	05/14/12
Soybean	IS	20%	13	110%	USD	Agricultural	11/01/16
Soybean Meal	ISM	20%	10	110%	USD	Agricultural	07/12/17
Soybean Oil	IBO	15%	6	110%	USD	Agricultural	05/14/12
Wheat	IW	20%	13	110%	USD	Agricultural	07/12/17
US Dollar Index	DX	20%	10	110%	USD	Indices	11/14/13
Russell 1000 Index (Mini)	RF	24%	10	110%	USD	Indices	11/01/16
Russell 2000 Index (Mini)	TF	24%	10	110%	USD	Indices	11/01/16
Mini MSCI EAFE	MFS	24%	10	110%	USD	Indices	01/30/17
Mini MSCI EM	MME	24%	10	110%	USD	Indices	01/30/17

Questions related to the above information please contact Bruce Domash (312) 836-6709.