



Advisory Notice

Clearing House

09-375

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Thursday, August 27, 2009

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 Notices 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 are effective at the close of business on **Friday, August 28, 2009.**

The Maintenance to Initial Ratio on all of the following products will be changing:

Old Ratio – 1:1.35

New Ratio – 1:1.25

CME Energy Products:

Product	CC
Argus Biodiesel RME FOB RDAM Swap	NYM - 1A
Brent CFD (Platts) vs Front Month Swap	NYM - 1C
RBOB Gasoline BALMO Swap	NYM - 1D
Mont Belvieu Ethylene	NYM - 1F
RBOB Up-Down BALMO Swap	NYM - 1K
ULSD Up-Down BALMO Swap	NYM - 1L
Singapore Mogas 92 Unleaded (Platts) Swap	NYM - 1N
Propane Non-LDH Mt. Belvieu (OPIS) Swap	NYM - 1R
Propane Non-LDH Mt. Belvieu (OPIS) BALMO Swap	NYM - 1S

1% Fuel Oil (Platts) Cargoes CIF NWE Swap Contract	NYM - 1X
Chicago Unleaded Gasoline (Platts) Swap	NYM - 2C
Premium Unleaded Gasoline 10ppm (Platts) CIF MED Swap	NYM - 2G
FAME 0 (Argus) Biodiesel FOB Rotterdam Swap	NYM - 2L
Ethanol (Platts) T1 FOB Rotterdam Ex Duty Swap	NYM - 2M
ERCOT Houston Zone MCPE 50 MW Peak Calendar-Day Swap Futures	NYM - 2S
ERCOT Houston Zone MCPE 50 MW Off-Peak Swap Futures	NYM - 2W
ERCOT North Zone MCPE 50 MW Off-Peak Swap Futures	NYM - 2X
ERCOT South Zone MCPE 50 MW Off-Peak Swap Futures	NYM - 2Y
Chicago Unleaded Gasoline (Platts) vs. RBOB Spread Swap	NYM - 3C
ERCOT West Zone MCPE 50 MW Off-Peak Swap Futures	NYM - 3D
ERCOT Houston Zone MCPE 50 MW Off-Peak Calendar-Day Swap Futures	NYM - 3E
ERCOT North Zone MCPE 50 MW Off-Peak Calendar-Day Swap Futures	NYM - 3F
Premium Unleaded Gasoline 10ppm (Platts) FOB MED Swap	NYM - 3G
ERCOT South Zone MCPE 50 MW Off-Peak Calendar-Day Swap Futures	NYM - 3H
ERCOT West Zone MCPE 50 MW Off-Peak Calendar-Day Swap Futures	NYM - 3J
Gasoil 10ppm Cargoes CIF NWE vs. ICE Gasoil BALMO Swap	NYM - 3V
Chicago ULSD (Platts) Swap	NYM - 4C
Premium Unleaded Gasoline 10ppm (Platts) Cargoes CIF NWE Swap	NYM - 4G
Gasoil 0.1 Cargoes CIF NWE vs. ICE Gasoil BALMO Swap	NYM - 4V
Chicago ULSD (Platts) vs. Heating Oil Spread Swap	NYM - 5C
Columbia Gulf Mainline Basis Swap (Platts IFERC)	NYM - 5Z
Premium Unleaded Gasoline 10ppm (Platts) Cargoes CIF NWE BALMO Swap	NYM - 6D
Premium Unleaded Gasoline 10ppm (Platts) CIF MED BALMO Swap	NYM - 6G
NYMEX Heating Oil Minute-Marker Future	NYM - 6H
NYMEX RBOB Minute-Marker Future	NYM - 6R
Gasoil 0.1 Barges FOB Rdam vs. ICE Gasoil BALMO Swap	NYM - 6V
Brent CFD (Platts) Swap Contract	NYM - 6W
Jet Fuel Cargoes CIF NWE vs. ICE Gasoil BALMO Swap	NYM - 6X
Tennessee 800 Basis Swap (Platts IFERC)	NYM - 6Z
Wti- Crude Oil 1 Month CSO Financial	NYM - 7A
3.5% Fuel Oil (Platts) CIF MED Swap	NYM - 7D
Argus Propane Far East Index Swap	NYM - 7E
Gulf Coast Heating Oil (Argus) vs. Heating Oil Spread Swap Futures	NYM - 7U
ULSD 10ppm CIF MED vs. ICE Gasoil BALMO Swap	NYM - 7V
Diesel 10ppm Barges FOB Rdam vs. ICE Gasoil BALMO Swap	NYM - 7X

Florida Zone 2 Basis Swap (Platts IFERC)	NYM - 8A
Texas Eastern West Louisiana Basis Swap (Platts IFERC)	NYM - 8B
3.5% Fuel Oil CIF MED BALMO Swap	NYM - 8D
Transco Zone 1 Basis Swap (Platts IFERC)	NYM - 8E
Transco Zone 2 Basis Swap (Platts IFERC)	NYM - 8F
Premium Unleaded Gasoline 10ppm (Platts) FOB MED BALMO Swap	NYM - 8G
New York 0.3% Fuel Oil HiPr (Platts) Swap	NYM - 8N
Gasoil 0.1 CIF MED vs. ICE Gasoil BALMO Swap	NYM - 8W
OneOk, Oklahoma Basis Swap (Platts IFERC)	NYM - 8X
Southern Star, Texas, Oklahoma, Kansas Basis Swap (Platts IFERC)	NYM - 8Z
SoCal-City Gate Basis Swap (Platts IFERC)	NYM - 9A
Texas Gas Zone 1 Basis Swap (Platts IFERC)	NYM - 9F
Argus Propane (Saudi Aramco) Swap	NYM - 9N
Jet Fuel Barges FOB Rdam vs. ICE Gasoil BALMO	NYM - 9Q
TCO Natural Gas Swing Swap	NYM - A1
NYISO Zone C 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures	NYM - A3
EIA Flat Tax On-Highway Diesel Swap	NYM - A5
Gulf Coast Jet (Argus) Calendar Swap	NYM - AF
Gulf Coast Ultra Low Sulfur Diesel (ULSD) (Argus) Calendar Swap	NYM - AJ
NYISO Zone A LBMP Swap	NYM - AN
Northwest Europe Gasoline Swap Futures (Argus)	NYM - AR
Sulfur Dioxide (SO2) Options	NYM - AS
European Union Allowance (EUA) Options	NYM - AV
Gulf Coast Gasoline (Argus) Calendar Swap	NYM - AW
WTS (Argus) Trade Month Swap	NYM - AY
ULSD 10ppm Cargoes CIF NWE BALMO Swap	NYM - B1
Transco Zone 4 NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)	NYM - B2
PJM Northern Illinois Hub 5 MW Peak Calendar-Month Real-Time LMP Swap Futures	NYM - B3
Algonquin City-gates Natural Gas Basis Swap	NYM - B4
PJM Northern Illinois Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Swap Futures	NYM - B6
Gasoil 0.1 Cargoes CIF NWE BALMO Swap	NYM - B7
Gasoil 0.1 Barges FOB Rdam BALMO Swap	NYM - B8
Argus Gasoline NWE BALMO Swap	NYM - B9
Brent Bullet Swap Futures	NYM - BB
European Style Brent Crude Oil Look-Alike Options	NYM - BE
European Gasoil Bullet Swap	NYM - BG
Heating Oil Financial Futures	NYM - BH
Dubai Crude Oil BALMO Swap	NYM - BI
WTI-Brent (ICE) Calendar Swap Futures	NYM - BK

Singapore Fuel Oil 180cst BALMO Swap	NYM - BS
Singapore Fuel Oil 380cst BALMO Swap	NYM - BT
WTI-Brent Crude Oil Spread Options	NYM - BV
Singapore Jet Kerosene BALMO Swap	NYM - BX
WTI-Brent (ICE) Bullet Swap Futures	NYM - BY
Brent Crude Oil - Last Day Futures	NYM - BZ
Central Appalachian Coal Options	NYM - C1
Singapore Fuel Oil 180 cst (Platts) Average Price Option	NYM - C5
Oneok, Oklahoma NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)	NYM - C7
Cinergy Hub	NYM - CC
ISO New England Internal Hub	NYM - CE
Gulf Coast ULSD Crack Spread (Argus) Swap	NYM - CF
CIG Basis Swap (Platts IFERC)	NYM - CI
NYMEX Cocoa Futures	NYM - CJ
Gulf Coast Gasoline Crack Spread (Argus) Swap	NYM - CK
Chicago Ethanol (Platts) Swap	NYM - CU
Transco Zone 3 Basis Swap (Platts IFERC)	NYM - CZ
Mont Belvieu Normal Butane (APO)	NYM - D1
NYISO Zone G 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures	NYM - D2
NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures	NYM - D3
NYISO Zone J 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures	NYM - D4
PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - D7
PJM ComEd Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - D8
PJM ComEd Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - D9
Brent-Dubai Swap Futures	NYM - DB
Demarc Natural Gas Index Swap (Platts Gas Daily/Platts IFERC)	NYM - DI
Dow Jones North Path-15 Electricity Price Index Futures	NYM - DN
Dow Jones Mid-Columbia Electricity Price Index Futures	NYM - DO
Dow Jones Palo Verde Electricity Price Index Futures	NYM - DP
Demarc Natural Gas Swing Swap (Platts Gas Daily)	NYM - DT
Dow Jones South Path-15 Electricity Price Index Futures	NYM - DV
Dawn Basis (Platts IFERC) Swap	NYM - DW
Mont Belvieu Natural Gasoline (APO)	NYM - E1
PJM BGE Zone Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - E3
Japan Naphtha BALMO Swap	NYM - E6
PJM DPL Zone Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - E8

PJM Eastern Hub Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - E9
European Gasoil 0.2 FOB MED vs. Gasoil Futures Swap	NYM - EF
Cinergy Hub Off-Peak LMP Swap	NYM - EJ
Cinergy Hub LMP Swap - Peak	NYM - EM
European Naphtha Crack Spread Futures	NYM - EN
European Gasoil 10PPM Rdam Barges v Gasoil Futures	NYM - ET
East-West Fuel Oil Spread Swap Futures (Platts)	NYM - EW
New York Ethanol (Platts) Swap	NYM - EZ
Mont Belvieu Ethane (OPIS) Average Price Option	NYM - F1
Jet Fuel Cargoes CIF NWE BALMO Swap	NYM - F3
PJM Eastern Hub Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - F4
PJM PPL Zone Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - F5
Average Price Gasoil Option	NYM - F7
European Style Gasoil Option	NYM - F8
WTS (Argus) vs. WTI Spread Calendar Swap	NYM - FF
WTS (Argus) vs. WTI Spread Trade Month Swap	NYM - FH
1% Fuel Oil NWE Crack Spread Swap Futures	NYM - FI
3.5% Fuel Oil Rdam vs. 3.5% FOB MED Spread Swap	NYM - FK
3.5% Fuel Oil FOB MED Crack Spread Swap	NYM - FL
3.5% Fuel Oil Rdam Crack Swap Futures	NYM - FO
Florida Gas Transmission Zone 3 Basis Swap	NYM - FP
High-Low Sulfur Fuel Oil Spread Swap Futures (Platts)	NYM - FS
Mont Belvieu Propane (APO)	NYM - G1
Singapore Gasoil v. Rdam Gasoil Swap Futures	NYM - GA
Gulf Coast Jet Fuel Calendar Swap	NYM - GE
Columbia Gulf Transmission Onshore Basis Swap (Platts IFERC)	NYM - GL
NYISO Zone G LBMP Swap	NYM - GN
Gulf Coast Heating Oil Calendar Swap	NYM - GP
Gulf Coast Gasoline Calendar Swap	NYM - GS
European Gasoil 10PPM Rdam Barges Swap	NYM - GT
European Gasoil (ICE) Calendar Swap	NYM - GX
Gulf Coast ULSD Crack Spread Swap (Platts)	NYM - GY
New York 3.0 % Fuel Oil Swap	NYM - H1
Midwest Independent Transmission System Operator Cinergy Hub 5 MW Peak Calendar-Month Real-Time Swap Futures	NYM - H3
Midwest Independent Transmission System Operator Cinergy Hub 5 MW Off-Peak Calendar-Month Real-Time Swap Futures	NYM - H4
Midwest Independent Transmission System Operator Cinergy Hub 5 MW Peak Calendar-Month Day-Ahead Swap Futures	NYM - H5
Heating Oil Arb Swap: NYMEX HO v. Rdam Gasoil	NYM - HA
ERCOT Houston Calendar Day Peak Swap (Platts Megawatt Daily)	NYM - HE
EIA On-Highway Retail Diesel Swap	NYM - HI

Michigan Hub Off-Peak LMP Swap	NYM - HJ
New York Harbor Heating Oil Crack Spread Calendar Swap	NYM - HK
Michigan Hub LMP Swap - Peak	NYM - HM
ERCOT Houston MCPE Trading Hub Peak Swap	NYM - HN
HRC Steel	NYM - HR
ERCOT Houston Peak Swap (Platts Megawatt Daily)	NYM - HT
ERCOT Houston MCPE Trading Hub Calendar Day Peak Swap	NYM - HY
Singapore 380cst Fuel Oil	NYM - HZ
SoCal Natural Gas Index Swap (Platts Gas Daily/NGI)	NYM - IF
Dominion Natural Gas Index Swap (Platts Gas Daily / Platts IFERC)	NYM - IH
Centerpoint Natural Gas Index Swap (Platts Gas Daily/Platts IFERC)	NYM - II
San Juan Natural Gas Index Swap (Platts Gas Daily / Platts IFERC)	NYM - IJ
PG&E Citygate Natural Gas Index Swap (Platts Gas Daily/NGI)	NYM - IK
El Paso/Permian Index Swap (Platts Gas Daily/Platts IFERC)	NYM - IL
Dawn Natural Gas Index Swap (Platts Gas Daily/Platts IFERC)	NYM - IO
Houston Ship Channel Index Swap (Platts Gas Daily/Platts IFERC)	NYM - IP
ANR OK Natural Gas Index Swap (Platts Gas Daily/Platts IFERC)	NYM - IQ
Rockies Natural Gas Index Swap (Platts Gas Daily / Platts IFERC)	NYM - IR
Chicago Index Swap (Platts Gas Daily/NGI)	NYM - IS
Transco Zone 6 Natural Gas Index Swap (Platts Gas Daily / Platts IFERC)	NYM - IT
Sumas Natural Gas Index Swap (Platts Gas Daily / Platts IFERC)	NYM - IU
Panhandle Index Swap (Platts Gas Daily/Platts IFERC)	NYM - IV
NGPL Midcon Natural Gas Index Swap (Platts Gas Daily/Platts IFERC)	NYM - IW
TETCO M-3 Natural Gas Index Swap (Platts Gas Daily / Platts IFERC)	NYM - IX
Waha Natural Gas Index Swap (Platts Gas Daily/Platts IFERC)	NYM - IY
PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - J2
1.5% Fuel Oil Rdam Barges BALMO Swap	NYM - J5
Brent (ICE) Crude Oil BALMO Swap	NYM - J9
Japan C&F Naphtha (Platts) Swap	NYM - JA
Japan C&F Naphtha Crack Spread (Platts) Swap	NYM - JB
European Jet CIF NWE vs. Gasoil Futures Swap	NYM - JC
PJM Financially Settled Daily Futures - Peak	NYM - JD
Los Angeles CARBOB (OPIS) Spread Swap	NYM - JL
PJM Financially Settled Monthly Futures - Peak	NYM - JM
NYISO Zone J LBMP Swap	NYM - JN
PJM Financially Settled Monthly Electricity Futures - Off-Peak	NYM - JP
European Jet Rdam Barges vs. Gasoil Futures Swap	NYM - JR
Los Angeles Jet (OPIS) Spread Swap	NYM - JS
Jet Up-Down (Argus) Swap	NYM - JU

PJM Financially Settled Weekly Futures - Peak	NYM - JW
NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures	NYM - K3
NYISO Zone A 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures	NYM - K4
NYISO Zone A LBMP Swap - Peak	NYM - KA
NYISO Zone A LBMP Swap - Off-Peak	NYM - KB
NYISO Zone G LBMP Swap - Peak	NYM - KG
NYISO Zone G LBMP Swap - Off-Peak	NYM - KH
ISO New England Internal Hub Location Marginal Pricing Swap Futures - Off-Peak	NYM - KI
NYISO Zone J LBMP Swap - Peak	NYM - KJ
NYISO Zone J LBMP Swap - Off-Peak	NYM - KK
Los Angeles CARB Diesel (OPIS) Spread Swap	NYM - KL
European 3.5% Fuel Oil (NWE) BALMO Swap	NYM - KR
Singapore Jet Kerosene Swap (Platts)	NYM - KS
NYMEX Coffee Futures	NYM - KT
Singapore Naphtha BALMO Swap	NYM - KU
European 1% Fuel Oil BALMO Swap (Northwest Europe)	NYM - KX
European Naphtha BALMO Swap	NYM - KZ
PJM Western Hub Peak Calendar-Month Real-Time LMP Swap Futures	NYM - L1
PJM Northern Illinois Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - L3
PJM PPL Zone Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - L5
PJM DPL Zone Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - L8
ISO New England West Central Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - L9
New York Harbor Ultra Low Sulfur Diesel (ULSD)	NYM - LH
LLS (Argus) Trade Month Swap	NYM - LI
Minnesota Hub Off-Peak LMP Swap	NYM - LJ
Los Angeles Jet (OPIS) Outright Swap	NYM - LL
Minnesota Hub LMP Swap - Peak	NYM - LM
Gulf Coast Gasoline	NYM - LR
Up-Down Gulf Coast ULSD vs. NYMEX HO Spread Swap (Platts)	NYM - LT
Gulf Coast Ultra Low Sulfur Diesel (ULSD)	NYM - LU
Gulf Coast Low Sulfur Diesel (LSD) Swap (Platts)	NYM - LW
Los Angeles CARB Diesel (OPIS) Outright Swap	NYM - LX
Gulf Coast Ultra Low Sulfur Diesel (ULSD) Swap (Platts)	NYM - LY
Singapore Gasoil (Platts) Average Price Option	NYM - M2
Southern Natural, La. NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)	NYM - M8
ERCOT North Calendar Day Peak Swap (Platts Megawatt Daily)	NYM - MC

Gulf Coast Gasoline vs. Gulf Coast Heat Oil Spread Swap (Platts)	NYM - MD
Gulf Coast Jet vs. New York Harbor No. 2 Heating Oil Spread Swap (Platts)	NYM - ME
Gulf Coast No. 6 Fuel 3.0% Sulfur Swap (Platts)	NYM - MF
Gulf Coast No. 6 Fuel Oil Crack Swap (Platts)	NYM - MG
Los Angeles CARB Gasoline Swap (OPIS)	NYM - MH
New York Harbor Residual Fuel Crack Swap (Platts)	NYM - ML
New York Harbor Residual Fuel 1.0% Sulfur Swap (Platts)	NYM - MM
ERCOT North MCPE Trading Hub Peak Swap	NYM - MN
Mars (Argus) Trade Month Swap	NYM - MO
New York Harbor Heating Oil Calendar Swap	NYM - MP
Los Angeles Jet Fuel vs. New York Harbor No. 2 Heating Oil Spread Swap (Platts)	NYM - MQ
ERCOT North Peak Swap (Platts Megawatt Daily)	NYM - MT
Mars (Platts) Calendar Swap	NYM - MV
Mars (Argus) Calendar Swap	NYM - MX
ERCOT North MCPE Trading Hub Calendar Day Peak Swap	NYM - MY
Mars (Platts) Trade Month Swap	NYM - MZ
Singapore Jet Fuel Kerosene (Platts) Average Price Option	NYM - N2
PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - N3
NGPL STX NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)	NYM - N6
Alberta Basis Swap	NYM - NA
Chicago Basis Swap (NGI)	NYM - NB
ANR Louisiana Basis Swap (Platts IFERC)	NYM - ND
ANR OK Basis Swap (Platts IFERC)	NYM - NE
ISO New England Internal Hub Location Marginal Pricing Swap Futures - Peak	NYM - NI
San Juan Basis Swap (Platts IFERC)	NYM - NJ
Sumas Basis Swap (Platts IFERC)	NYM - NK
Tennessee 500 Leg Basis Swap (Platts IFERC)	NYM - NM
Tennessee Zone 0 Basis Swap (Platts IFERC)	NYM - NQ
Trunkline, LA Basis Swap (Platts IFERC)	NYM - NU
Kern River, Wyoming Basis Swap (Platts IFERC)	NYM - NV
Natural Gas Pipeline Co. of America (NGPL) Louisiana Basis Swap (Platts IFERC)	NYM - NY
Transco Zone 6 Basis Swap (Platts IFERC)	NYM - NZ
ISO New England Calendar-Month LMP Swap Options	NYM - OE
NGPL Texok Natural Gas Index Swap (Platts Gas Daily/Platts IFERC)	NYM - OI
MISO Illinois Off-Peak LMP Swap	NYM - OJ
MISO Illinois LMP Swap - Peak	NYM - OM
Regional Greenhouse Gas Initiative (RGGI) Options	NYM - OR
American Style Brent Crude Oil Options	NYM - OS

AEP-Dayton Calendar-Month LMP Swap Options	NYM - OT
Northern Illinois Calendar-Month LMP Swap Options	NYM - OU
Dawn Natural Gas Swing Swap (Platts Gas Daily)	NYM - OW
NGPL Texok Natural Gas Swing Swap (Platts Gas Daily)	NYM - OX
Cinergy Calendar-Month LMP Swap Options	NYM - OY
Polypropylene	NYM - P1
ISO New England Connecticut Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - P2
ISO New England Connecticut Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - P3
ISO New England South East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - P4
ISO New England South East Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - P5
Polyethylene	NYM - P6
ISO New England North East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - P7
ISO New England North East Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - P8
ISO New England Maine Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - P9
Malin Basis Swap (NGI)	NYM - PB
Pacific Gas & Electric (PG&E) Citygate Basis Swap (NGI)	NYM - PC
Northern Natural Gas Demarcation Basis Swap (Platts IFERC)	NYM - PE
Dominion Basis Swap (Platts IFERC)	NYM - PG
European Propane CIF ARA (Argus) Swap	NYM - PS
Mont Belvieu Propane (OPIS) Swap	NYM - PT
NGPL Midcon Natural Gas Swing Swap (Platts Gas Daily)	NYM - PX
WTS (Platts) vs. WTI Spread Calendar Swap	NYM - PZ
TCO Natural Gas Index Swap	NYM - Q1
TETCO STX Natural Gas Index Swap	NYM - Q2
Tennessee Zone 0 Natural Gas Index Swap	NYM - Q4
NYISO Zone C 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures	NYM - Q5
3.5% Fuel Oil Swap, Rotterdam (Platts) Average Price Option	NYM - Q6
PJM PEPCO Zone Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - Q8
Florida Gas, zone 3 NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)	NYM - Q9
Gasoil (ICE) Mini Calendar Swap	NYM - QA
NYMEX Ethanol Futures	NYM - QE
Central Appalachian Coal Futures	NYM - QL
Western Rail Powder River Basin (PRB) Coal Swap Futures	NYM - QP
Eastern Rail CSX Coal Swap Futures	NYM - QX
Russian Export Blend Crude Oil (REBCO) Financial Futures	NYM - R2

PJM BGE Zone Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - R3
ISO New England West Central Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - R6
PJM PEPCO Zone Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - R8
RBOB Gasoline Average Price Options	NYM - RA
European Union Allowance (EUA) Futures	NYM - RC
Gulf Coast No. 2 Heating Oil Crack Spread Calendar Swap (Platts)	NYM - RD
Russian Export Blend Crude Oil (REBCO)	NYM - RE
European Argus Gasoline Crack Spread Swap Futures	NYM - RG
RBOB vs. Heating Oil Swap	NYM - RH
RBOB (Platts) vs. NYMEX RBOB Spread Swap	NYM - RI
Regional Greenhouse Gas Initiative (RGGI) Futures	NYM - RJ
Singapore Jet Kerosene vs. Gasoil Spread Swap Futures (Platts)	NYM - RK
RBOB Calendar Swap	NYM - RL
RBOB Crack Spread Swap	NYM - RM
Nitrogen Oxide (NOX) Seasonal Emission Allowance - Current Vintage Futures	NYM - RN
Sulfur Dioxide (SO2) Futures	NYM - RS
RBOB Gasoline Financial	NYM - RT
Gulf Coast Unleaded 87 Gasoline Crack Spread Calendar Swap (Platts)	NYM - RU
RBOB Up-Down Calendar Swap	NYM - RV
RBOB (Platts) Calendar Swap	NYM - RY
New York Harbor Conventional Gasoline vs. RBOB Swap	NYM - RZ
PJM APS Zone Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - S4
Texas Gas , zone SL NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)	NYM - S7
Singapore Fuel Oil Spread Swap Futures (Platts)	NYM - SD
Singapore Fuel Oil 380 cst Calendar Swap (Platts)	NYM - SE
SoCal Natural Gas Swing Swap (Platts Gas Daily)	NYM - SF
Singapore Gasoil Calendar Swap (Platts)	NYM - SG
Dominion, South Point Natural Gas Swing Swap (Platts Gas Daily)	NYM - SH
San Juan Natural Gas Swing Swap (Platts Gas Daily)	NYM - SJ
PG&E Citygate Natural Gas Swing Swap (Platts Gas Daily)	NYM - SK
El Paso/Permian Swing Swap (Platts Gas Daily)	NYM - SL
Houston Ship Channel Swing Swap (Platts Gas Daily)	NYM - SM
Henry Hub Swing Swap (Platts Gas Daily)	NYM - SN
Singapore Naphtha Swap (Platts)	NYM - SP
ANR OK Natural Gas Swing Swap (Platts Gas Daily)	NYM - SQ
Kern Opal Natural Gas Swing Swap (Platts Gas Daily)	NYM - SR
Chicago Swing Swap (Platts Gas Daily)	NYM - SS
Transco Zone 6 Natural Gas Swing Swap (Platts Gas Daily)	NYM - ST

Sumas Natural Gas Swing Swap (Platts Gas Daily)	NYM - SU
Panhandle Swing Swap (Platts Gas Daily)	NYM - SV
TETCO M-3 Natural Gas Swing Swap (Platts Gas Daily)	NYM - SX
Waha Swing Swap (Platts Gas Daily)	NYM - SY
SONAT Basis Swap Futures (Platts IFERC)	NYM - SZ
TETCO STX Natural Gas Swing Swap	NYM - T2
NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures	NYM - T3
Tennessee Zone 0 Natural Gas Swing Swap	NYM - T4
NGPL STX Natural Gas Basis Swap	NYM - T5
Transco Zone 3 Natural Gas Swing Swap	NYM - T6
Tennessee 500 Leg Natural Gas Swing Swap	NYM - T7
Michcon Natural Gas Swing Swap	NYM - T8
Questar Basis Swap (Platts IFERC)	NYM - TA
Texas Gas, Zone SL Basis Swap (Platts IFERC)	NYM - TB
Columbia Gas Transmission Corp. Appalachia (TCO) Basis Swap (Platts IFERC)	NYM - TC
Tetco East Louisiana Basis Swap (Platts IFERC)	NYM - TE
Tanker Route TC1 Ras Tanura to Yokohama Freight Futures	NYM - TG
Tanker Route TC5 Ras Tanura to Yokohama Freight Futures	NYM - TH
Tanker Route TD5 West Africa to U.S. Atlantic Coast Freight Futures	NYM - TI
Tanker Route TC4 Singapore to Japan Freight Futures	NYM - TJ
Tanker Route TD7 North Sea to Europe Freight Futures	NYM - TK
Tanker Route TD3 Middle Eastern Gulf to Japan Freight Futures	NYM - TL
Tanker Route TC2 Europe to U.S. Atlantic Coast Freight Futures	NYM - TM
Tanker Route TD9 Caribbean to U.S. Gulf Freight Futures	NYM - TN
Tanker Route TD10D Caribbean to U.S. Atlantic Coast Freight Futures	NYM - TO
Gasoil 10ppm Cargoes CIF NWE v. ICE Gasoil Swap	NYM - TP
Transcontinental Gas Pipeline Co. (Transco) Zone 4 Basis Swap Futures (Platts IFERC)	NYM - TR
NYMEX Cotton Futures	NYM - TT
Gasoil 0.1 Cargoes CIF NWE v. ICE Gasoil Swap	NYM - TU
Tetco South Texas Basis Swap (Platts IFERC)	NYM - TX
Gasoil 10ppm Cargoes CIF NWE Swap	NYM - TY
ISO New England Internal Hub 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - U6
Diesel 10ppm Barges FOB Rdam BALMO Swap	NYM - U7
CIG Rockies Natural Gas Swing Swap	NYM - U8
ICE Gasoil BALMO Swap	NYM - U9
Singapore Fuel Oil 180cst Calendar Swap	NYM - UA
Dated Brent Crude Oil Calendar Swap	NYM - UB
Northern Illinois Hub Peak Daily Electricity Futures - Peak	NYM - UD
European 1% Fuel Oil Calendar Swap (Northwest Europe)	NYM - UF

European 1% Fuel Oil Rotterdam Calendar Swap	NYM - UH
European 3.5% Fuel Oil MED Calendar Swap (Mediterranean)	NYM - UI
European Jet Kero NWE Calendar Swap (Northwest Europe)	NYM - UJ
European ULSD NWE Calendar Swap (Northwest Europe)	NYM - UL
Northern Illinois Hub Monthly Electricity Futures - Peak	NYM - UM
European Naphtha Calendar Swap	NYM - UN
Northern Illinois Hub Monthly Electricity Futures - Off-Peak	NYM - UO
European Jet Kero Rotterdam Calendar Swap	NYM - UR
Ultra Low Sulfur Diesel (ULSD) Up-Down (Argus) Swap	NYM - US
No. 2 Heating Oil Up-Down Spread Calendar Swap (Platts)	NYM - UT
European 3.5% Fuel Oil Rotterdam Calendar Swap	NYM - UV
Uranium	NYM - UX
NY Ultra Low Sulfur Diesel (ULSD) (Platts) vs. NYMEX Heating Oil (HO) Spread Swap	NYM - UY
Gasoline Up-Down (Argus) Swap	NYM - UZ
NYMEX Colombian Peso Futures	NYM - V2
PJM AEP Dayton Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Swap Futures	NYM - V3
Mt. Belvieu Ethane (OPIS) BALMO Swap	NYM - V4
Mont Belvieu Natural Gasoline (OPIS) BLM	NYM - V5
Mont Belvieu Propane (OPIS) BLM	NYM - V6
Certified Emission Reduction (CER) Futures	NYM - VA
AEP-Dayton Hub Daily Electricity Futures - Peak	NYM - VD
NYMEX ERCOT Broker North Index Calendar Day Peak (SNL Energy) Contract	NYM - VF
Certified Emission Reduction (CER) Options	NYM - VG
NYMEX ERCOT Houston Index Calendar Day Peak (SNL Energy) Contract	NYM - VH
Ventura Natural Gas Index Swap (Platts Gas Daily/NGI)	NYM - VI
NYMEX ERCOT Broker South Index Calendar Day Peak (SNL Energy) Contract	NYM - VJ
New York Harbor Fuel Oil 1.0% Sulfur BALMO Swap	NYM - VK
Gasoil 0.1 Barges FOB Rotterdam Swap	NYM - VL
AEP-Dayton Hub Monthly Electricity Futures - Peak	NYM - VM
ERCOT Hub Average MCPE Trading Hub Peak Swap	NYM - VN
AEP-Dayton Hub Monthly Electricity Futures - Off-Peak	NYM - VP
New York 0.3% Fuel Oil Swap	NYM - VQ
New York 1% Fuel Oil v. Gulf Coast 3% Fuel Oil Swap	NYM - VR
Ventura Natural Gas Swing Swap (Platts Gas Daily)	NYM - VS
Singapore Gasoil BALMO Swap	NYM - VU
Gulf Coast ULSD (Platts) v. Gulf Coast Jet Spread Swap	NYM - VV
Centerpoint Natural Gas Swing Swap (Platts Gas Daily)	NYM - VX
ERCOT Hub Average MCPE Trading Hub Calendar Day Peak Swap	NYM - VY
Gulf Coast 3.0% Fuel Oil BALMO Swap	NYM - VZ
Conway Propane (OPIS) Swap	NYM - W1

ISO New England Maine Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - W2
Mont Belvieu Natural Gasoline (OPIS) Swap	NYM - W3
PJM APS Zone Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - W4
Mont Belvieu Ethane (OPIS) Swap	NYM - W8
Malin Natural Gas Swing Swap	NYM - W9
LLS (Argus) vs. WTI Spread Calendar Swap	NYM - WJ
LLS (Argus) vs. WTI Spread Trade Month Swap	NYM - WK
Mars (Platts) vs. WTI Spread Calendar Swap	NYM - WL
Mars (Platts) vs. WTI Spread Trade Month Swap	NYM - WP
Gasoil 0.1 Barges FOB Rdam v. ICE Gasoil Swap	NYM - WQ
Gasoil 0.1 Cargoes FOB NWE Swap	NYM - WR
Gasoil 0.1 Cargoes FOB NWE v. ICE Gasoil Swap	NYM - WT
Nitrogen Oxide (NOX) Annual Emission Allowance - Vintage 2009 Futures	NYM - WW
PJM AECO Zone Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - X1
Gasoil 0.1 Cargoes CIF MED BALMO Swap	NYM - X6
ULSD 10ppm Cargoes CIF MED BALMO Swap	NYM - X7
Jet Fuel Barges FOB Rdam BALMO Swap	NYM - X9
LLS (Argus) Calendar Swap	NYM - XA
WTS (Argus) Calendar Swap	NYM - XB
NYMEX Crude Oil Backwardation/Contango Index	NYM - XK
PJM AECO Zone Peak Calendar-Month Day-Ahead LMP Swap Futures	NYM - Y1
Mont Belvieu Isobutane (OPIS) Swap	NYM - Y2
New York 2.2% Fuel Oil (Platts) Swap	NYM - Y3
Mont Belvieu Normal Butane (OPIS) BLM	NYM - Y5
Transco Zone 3 Natural Gas Index Swap	NYM - Y6
Tennessee 500 Leg Natural Gas Index Swap	NYM - Y7
Michcon Natural Gas Index Swap	NYM - Y8
New York Heating Oil (Platts) Swap	NYM - YF
New York Heating Oil (Platts) v. NYMEX Heating Oil Swap	NYM - YH
Nitrogen Oxide (NOX) Seasonal Emission Allowance - Vintage 2009 Futures	NYM - YI
Nitrogen Oxide (NOX) Seasonal Emission Allowance - Vintage 2010 Futures	NYM - YJ
Gulf Coast Low Sulfur Diesel (LSD) Crack Spread Swap (Platts)	NYM - YK
Up-Down Gulf Coast LSD vs. NYMEX HO Spread Swap (Platts)	NYM - YL
Nitrogen Oxide (NOX) Seasonal Emission Allowance - Vintage 2012 Futures	NYM - YM
Nitrogen Oxide (NOX) Seasonal Emission Allowance - Vintage 2011 Futures	NYM - YN
NYMEX Sugar No. 11 Futures	NYM - YO

Nitrogen Oxide (NOX) Annual Emission Allowance - Vintage 2010 Futures	NYM - YP
Nitrogen Oxide (NOX) Annual Emission Allowance - Vintage 2011 Futures	NYM - YQ
Nitrogen Oxide (NOX) Annual Emission Allowance - Vintage 2012 Futures	NYM - YR
New York Ultra Low Sulfur Diesel (ULSD) Swap (Platts)	NYM - YS
New York ULSD Crack Spread Swap (Platts_	NYM - YU
Mars (Argus) vs. WTI Spread Trade Month Swap	NYM - YV
Mars (Argus) vs. WTI Spread Calendar Swap	NYM - YX
Mont Belvieu Normal Butane (OPIS) Swap	NYM - Z2
1.5% Fuel Oil Barges FOB Rdam Swap	NYM - Z3
Gasoil 0.1 CIF MED Swap	NYM - Z4
Gasoil 0.1 CIF MED vs. ICE Gasoil Swap	NYM - Z5
ULSD 10ppm CIF MED Swap	NYM - Z6
ULSD 10ppm CIF MED vs. ICE Gasoil Swap	NYM - Z7
CIG Rockies Natural Gas Index Swap	NYM - Z8
PJM AEP Dayton Hub 5MW Peak Calendar-Month Real-Time LMP Swap Futures	NYM - Z9
NYMEX ERCOT Broker North Index Peak (SNL Energy) Contract	NYM - ZF
NYMEX ERCOT Houston Index Peak (SNL Energy) Contract	NYM - ZH
NYMEX ERCOT Broker South Index Peak SNL Energy) Contract	NYM - ZT