

## Advisory Notice

Clearing House

09-382

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Wednesday, Sept 2, 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 **Thursday, Sept 3, 2009.**

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

**Old Ratio – 1:1.25**

**New Ratio – 1:1.1**

### **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 |

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| 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 |

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| 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 |
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| 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 |

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| 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 |

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| 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<br>Futures                                               | NYM - F4 |
| PJM PPL Zone Peak Calendar-Month Day-Ahead LMP Swap<br>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<br>5 MW Peak Calendar-Month Real-Time Swap Futures     | NYM - H3 |
| Midwest Independent Transmission System Operator Cinergy Hub<br>5 MW Off-Peak Calendar-Month Real-Time Swap Futures | NYM - H4 |
| Midwest Independent Transmission System Operator Cinergy Hub<br>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 |

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| 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 |

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| 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 |

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| 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 |



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| 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 |

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| 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 |

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| 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 |

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| 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  |

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| 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 |

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| Nitrogen Oxide (NOX) Annual Emission Allowance - Vintage 2010<br>Futures | NYM - YP |
| Nitrogen Oxide (NOX) Annual Emission Allowance - Vintage 2011<br>Futures | NYM - YQ |
| Nitrogen Oxide (NOX) Annual Emission Allowance - Vintage 2012<br>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<br>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 |