

## Advisory Notice

Clearing House

09-531

TO: Clearing Member Firms  
Back Office Managers

FROM: CME Clearing

SUBJECT: **Performance Bond Requirement Changes**

DATE: Friday, October 27<sup>th</sup>, 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.***

For the products listed below, the erosion of current month margin rates will be modified to follow a straight line method instead of a square root of time method.

### **Old Method**

Price Scan \* SQRT (Calendar Days Remaining/Total Calendar Days in the Month)

### **New Method**

Price Scan \* (Calendar Days Remaining/Total Calendar Days in the Month)

The rates are effective at the close of business on **Monday, Nov 30<sup>th</sup>, 2009.**

Code	Description
NYM-1Y	CAISO NP15 EZ GEN HUB 5 MW PEAK CALENDAR-MONTH REAL-TIME LMP SWAP
NYM-1Z	CAISO SP15 EZ GEN HUB 5 MW PEAK CALENDAR-MONTH REAL-TIME LMP SWAP
NYM-2C	CHICAGO UNLEADED GASOLINE (PLATTS) SWAP
NYM-2D	CAISO NP15EZGENHUB 5 MW OFF-PEAK CALENDAR-MONTH REAL-TIME LMP SWAP
NYM-2E	CAISO SP15 EZ GENHUB 5 MW OFF-PEAK CALENDAR-MONTH REAL-TIME LMP SWAP
NYM-2F	CAISO NP15 EZ GEN HUB 5 MW PEAK CALENDAR-DAY REAL-TIME LMP SWAP
NYM-2H	CAISO SP15 EZ GEN HUB 5 MW PEAK CALENDAR-DAY REAL-TIME LMP SWAP
NYM-2J	CAISO NP15 EZ GEN HUB 5 MW OFF-PEAK CALENDAR-DAY REAL-TIME LMP SWAP
NYM-2K	CAISO SP15 EZ GEN HUB 5 MW OFF-PEAK CALENDAR-DAY REAL-TIME LMP SWAP
NYM-2N	ERCOT HOUSTON ZONE MCPE 50 MW PEAK SWAP
NYM-2P	ERCOT NORTH ZONE MCPE 50 MW PEAK SWAP
NYM-2Q	ERCOT SOUTH ZONE MCPE 50 MW PEAK SWAP

NYM-2R ERCOT WEST ZONE MCPE 50 MW PEAK SWAP  
 NYM-2S ERCOT HOUSTON ZONE MCPE 50 MW PEAK CALENDAR DAY SWAP  
 NYM-2T ERCOT NORTH ZONE MCPE 50 MW PEAK CALENDAR DAY SWAP  
 NYM-2U ERCOT SOUTH ZONE MCPE 50 MW PEAK CALENDAR DAY SWAP  
 NYM-2V ERCOT WEST ZONE MCPE 50 MW PEAK CALENDAR DAY SWAP  
 NYM-2W ERCOT HOUSTON ZONE MCPE 50 MW OFF-PEAK SWAP  
 NYM-2X ERCOT NORTH ZONE MCPE 50 MW OFF-PEAK SWAP  
 NYM-2Y ERCOT SOUTH ZONE MCPE 50 MW OFF-PEAK SWAP  
 NYM-2Z CAISO NP15 EZ GEN 5 MW OFF-PEAK CALENDAR DAY DAY-AHEAD LMP SWAP  
 NYM-3C CHICAGO UNLEADED GASOLINE (PLATTS) VS. RBOB SPREAD SWAP  
 NYM-3D ERCOT WEST ZONE MCPE 50 MW OFF-PEAK SWAP  
 NYM-3E ERCOT HOUSTON ZONE MCPE 50 MW OFF-PEAK CALENDAR DAY SWAP  
 NYM-3F ERCOT NORTH ZONE MCPE 50 MW OFF-PEAK CALENDAR DAY SWAP  
 NYM-3H ERCOT SOUTH ZONE MCPE 50 MW OFF-PEAK CALENDAR DAY SWAP  
 NYM-3J ERCOT WEST ZONE MCPE 50 MW OFF-PEAK CALENDAR DAY SWAP  
 NYM-3V GASOIL 10PPM CARGOES CIF NWE VS. ICE GASOIL BALMO SWAP  
  
 NYM-3X CAISO NP15 EZ GEN HUB 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-3Z CAISO NP15 EZ GEN HUB 5 MW PEAK CALENDAR-DAY DAY-AHEAD LMP SWAP  
 NYM-4C CHICAGO ULTRA LOW SULFUR DIELS (ULSD) (PLATTS) SWAP  
  
 NYM-4L NYISO ZONE F 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LBMP SWAP FUTURES  
  
 NYM-4M NYISO ZONE F 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LBMP SWAP FUTURES  
  
 NYM-4Q MIDWEST ISO ILLINOIS HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 MIDWEST ISO ILLINOIS HUB 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP  
 NYM-4R SWAP  
 NYM-4V GASOIL 0.1 CARGOES CIF NWE VS. ICE GASOIL BALMO SWAP  
  
 NYM-4X CAISO NP15 EZ GEN HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-4Z CAISO SP15 EZ GEN 5 MW OFF-PEAK CALENDAR DAY DAY-AHEAD LMP SWAP  
  
 NYM-5C CHICAGO ULTRA LOW SULFUR DIESEL (ULSD) (PLATTS) VS. HEATING OIL SPREAD SWAP  
  
 NYM-5X CAISO SP15 EZ GEN HUB 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
  
 NYM-6D PREMIUM UNLEADED 10 PPM GASOLINE (PLATTS) CARGOES CIF NWE BALMO SWAP  
 NYM-6G PREMIUM UNLEADED 10 PPM GASOLINE (PLATTS) CIF MED BALMO SWAP  
 NYM-6V GASOIL 0.1 BARGES FOB RDAM V. ICE GASOIL BALMO SWAP  
 NYM-6X JET FUEL CARGOES CIF NWE V ICE GASOIL BALMO SWAP  
 NYM-7D FUEL OIL 3.5% CIF MED SWAP  
 NYM-7E ARGUS PROPANE FAR EAST INDEX SWAP  
 NYM-7G DATED BRENT (PLATTS) DAILY SWAP  
 NYM-7H GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES SWAP  
 NYM-7N PREMIUM UNLEADED GASOLINE 10 PPM (PLATTS) RDAM FOB  
 NYM-7P EUROBOB GASOLINE 10PPM (PLATTS) RDAM FOB BARGES SWAP  
 NYM-7R GASOLINE EURO-BOB OXY (ARGUS) NWE BARGES BALMO SWAP  
 NYM-7S EUROBOB GASOLINE 10PPM (PLATTS) RDAM FOB BARGES BASIS

NYM-7V ULSO 10PPM CIF MED VS. ICE GASOIL BALMO SWAP  
 NYM-7W GULF COAST HEATING OIL (OPIS) VS. HEATING OIL SPREAD  
 NYM-7X DIESEL 10PPM BARGES FOB RDAM V ICE GASOIL BALMO SW  
 NYM-8D FUEL OIL 3.5% CIF MED BALMO SWAP  
 NYM-8G PREMIUM UNLEADED GASOLINE 10PPM (PLATTS) FOB MEDITERRANEAN (MED)  
 NYM-8N NEW YORK 0.3% FUEL OIL HIPR (PLATTS) SWAP  
 NYM-8W GASOIL 0.1 CIF MEDITERRANEAN (MED) VS. ICE GASOIL BALMO SWAP  
 NYM-9N ARGUS PROPANE (SAUDI ARAMCO) SWAP  
 NYM-9Q JET FUEL BARGES FOB ROTTERDAM VS. ICE GASOIL BALMO SWAP  
  
 NYM-9X CAISO SP15 EZ GEN HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-9Z CAISO SP15 EZ GEN HUB 5 MW PEAK CALENDAR-DAY DAY-AHEAD LMP SWAP  
 NYM-A3 NYISO ZONE C 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LBMP SWAP  
 NYM-AR NORTHWEST EUROPE (NWE) GASOLINE (ARGUS) SWAP  
 NYM-B1 ULSO 10PPM CARGOES CIF NORTHWEST EUROPE (NWE) BALMO SWAP  
  
 NYM-B3 PJM NORTHERN ILLINOIS HUB 5 MW PEAK REAL-TIME CALENDAR-MONTH LMP SWAP  
 NYM-B6 PJM NI HUB 5 MW REAL TIME OFF-PEAK  
 NYM-B7 GASOIL 0.1 CARGOES CIF NWE BALMO SWAP  
 NYM-B8 GASOIL 0.1 BARGES FOB RDAM BALMO SWAP  
 NYM-B9 ARGUS GASOLINE NWE BALMO SWAP  
 NYM-BB BRENT CRUDE OIL BULLET SWAP FINANCIAL  
 NYM-BI DUBAI CRUDE OIL BALMO SWAP  
 NYM-BS SINGAPORE 180CST FUEL OIL BALMO SWAP  
 NYM-BT SINGAPORE 380CST FUEL OIL BALMO SWAP  
 NYM-BX SINGAPORE JET KERO BALMO SWAP  
 NYM-CS WEST TEXAS INTERMEDIATE (WTI) CRUDE OIL CALENDAR SWAP  
 NYM-CS WEST TEXAS INTERMEDIATE (WTI) CRUDE OIL CALENDAR SWAP  
 NYM-CY BRENT (ICE) CALENDAR SWAP  
 NYM-D2 NYISO ZONE G 5 MW OFF-PEAK DAY-AHEAD  
 NYM-D3 NYISO ZONE J 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LBMP SWAP  
 NYM-D4 NYISO ZONE J 5 MW OFF-PEAK CAL -MON DAY-AHEAD LBMP SWAP  
 NYM-D5 PJM DUQUESNE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-D6 PJM DUQUESNE 5 MW OFF-PEAK CAL-MON DAY-AHEAD LMP SWAP  
 NYM-D7 PJM AEP DAYTON HUB PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-D8 PJM COMED 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-D9 PJM COMED 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-DB BRENT - DUBAI SWAP  
 NYM-DC DUBAI CRUDE OIL CALENDAR SWAP  
 NYM-DI DEMARC NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)  
 NYM-DN DOW JONES NP15 ELECTRICITY PRICE INDEX SWAP  
 NYM-DO DOW JONES MID-COLUMBIA ELECTRICITY INDEX SWAP  
 NYM-DP DOW JONES PALO VERDE ELECTRICITY INDEX SWAP  
 NYM-DV DOW JONES SP15 ELECTRICITY INDEX SWAP  
 NYM-E3 PJM BGE ZONE CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-E4 PJM WESTERN HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-E8 PJM DPL ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-E9 PJM EASTERN HUB PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP

NYM-EJ	CINERGY HUB OFF-PEAK CALENDAR-MONTH LMP SWAP
NYM-EM	CINERGY HUB PEAK CALENDAR-MONTH LMP SWAP
NYM-F2	PJM JCPL ZONE CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-F3	JET FUEL CARGOES CIF NORTHWEST EUROPE (NWE) BALMO SWAP
NYM-F4	PJM EASTERN HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-F5	PJM PPL ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP
NYM-FH	WTS (ARGUS) VS. WTI TRADE MONTH SPREAD SWAP
NYM-FK	3.5% FUEL OIL ROTTERDAM VS. 3.5% FOB MED SPREAD SWAP
NYM-FS	FUEL OIL DIFF: 1% NMW CARGOES VS. 3.5% BARGES SWAP
NYM-FY	DATED TO FRONTLINE BRENT CRUDE OIL SWAP
NYM-GA	GASOIL ARB: SINGAPORE GASOIL (PLATTS) VS. ICE RDAM GASOIL SWAP
NYM-GS	GULF COAST GASOLINE CALENDAR SWAP
NYM-GX	EUROPEAN GASOIL (ICE) CALENDAR SWAP
NYM-H1	NEW YORK 3.0% FUEL OIL (PLATTS) SWAP
NYM-H2	NEPOOL INTERNAL HUB 5 MW OFF-PEAK CALENDAR-MONTH DAY -AHEAD SWAP
NYM-H3	CINERGY HUB 5 MW PEAK REAL-TIME
NYM-H4	CINERGY HUB 5 MW OFF-PEAK CALENDAR-MONTH REAL-TIME SWAP
NYM-H5	CINERGY HUB 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP
NYM-HJ	MICHIGAN HUB OFF-PEAK CALENDAR-MONTH LMP SWAP
NYM-HK	N.Y. HARBOR HEATING OIL CRACK SPREAD CALENDAR SWAP
NYM-HM	MICHIGAN HUB PEAK CALENDAR-MONTH LMP SWAP
NYM-HN	ERCOT HOUSTON MCPE TRADING HUB PEAK SWAP
NYM-HT	ERCOT HOUSTON PEAK SWAP
NYM-IF	SOCAL NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IH	DOMINION NATURAL GAS APP INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-II	CENTERPOINT EAST NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IJ	SAN JUAN NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IK	PG&E CITYGATE NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IL	EL PASO PERMIAN NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IN	HENRY HUB NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IO	DAWN ONTARIO NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IP	HOUSTON SHIP CHANNEL NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IQ	ANR OKLAHOMA NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IR	ROCKIES KERN OPAL - NW NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IS	ROCKIES KERN OPAL - NW NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IT	TRANSCO ZONE 6 NATURAL GAS INDEX SWAP (PLATTS GAS DAILY / PLATTS IFERC)
NYM-IU	SUMAS NATURAL GAS INDEX SWAP (PLATTS GAS DAILY / PLATTS IFERC)
NYM-IV	PANHANDLE NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)
NYM-IW	NGPL MIDCONTINENT NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)

NYM-IX TETCO M-3 NATURAL GAS INDEX SWAP (PLATTS GAS DAILY / PLATTS IFERC)  
 NYM-IY WAHA NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)  
 NYM-J2 PJM JCPL ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-J4 PJM WESTERN HUB PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-J5 1.5% FUEL OIL ROTTERDAM BARGES BALMO SWAP  
 NYM-J9 BRENT CRUDE OIL BALMO SWAP  
 NYM-JA JAPAN C&F NAPHTHA (PLATTS) SWAP  
 NYM-JM PJM PEAK CALENDAR-MONTH LMP SWAP  
 NYM-JM PJM PEAK CALENDAR-MONTH LMP SWAP  
 NYM-JP PJM OFF-PEAK LMP SWAP  
 NYM-JW PJM FINANCIALLY SETTLED WEEKLY  
 NYM-K2 MISO CINERGY HUB 5 MW OFF-PEAK DAY-AHEAD SWAP  
 NYM-K3 NYISO ZONE A 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LBMP SWAP  
 NYM-K4 NYISO ZONE A 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LBMP SWAP  
 NYM-KA NYISO ZONE A PEAK MONTHLY SWAP  
 NYM-KB NYISO ZONE A OFF-PEAK MONTHLY  
 NYM-KG NYISO ZONE G PEAK MONTHLY SWAP  
 NYM-KH NYISO ZONE G OFF-PEAK MONTHLY SWAP  
 NYM-KI ISO NEW ENGLAND OFF-PEAK LMP MONTHLY SWAP  
 NYM-KJ NYISO ZONE J PEAK MONTHLY SWAP  
 NYM-KK NYISO ZONE J OFF-PEAK MONTHLY SWAP  
 NYM-KR EUROPEAN 3.5% FUEL OIL ROTTERDAM BALMO CALENDAR SWAP  
 NYM-KS SINGAPORE JET KEROSENE SWAP  
 NYM-KU SINGAPORE NAPHTHA BALMO SWAP  
 NYM-KX EUROPEAN 1% FUEL OIL NORTHWEST EUROPE (NWE) BALMO SWAP  
 NYM-KZ EUROPEAN NAPHTHA BALMO SWAP  
 NYM-L1 PJM WESTERN HUB PEAK CALENDAR-MONTH REAL-TIME LMP SWAP  
 NYM-L3 PJM NORTHERN ILLINOIS OFF-PEAK CALENDAR-MONTH DAY AHEAD SWAP  
 NYM-L5 PJM PPL ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-L6 PJM PSEG ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-L8 PJM DPL ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-L9 NEPOOL W CENTRAL MASS ZONE 5 OFF-PEAK MW DAY AHEAD SWAP  
 NYM-LJ MINNESOTA HUB OFF-PEAK CALENDAR-MONTH LMP SWAP  
 NYM-LM MINNESOTA HUB PEAK CALENDAR-MONTH LMP SWAP  
 NYM-MD GULF COAST GASOLINE VS. GULF COAST HEATING OIL (PLATTS) SPREAD SWAP  
 NYM-ME GULF COAST JET FUEL VS. NYMEX NO. 2 HEATING OIL (PLATTS) SPREAD SWAP  
 NYM-MF GULF COAST NO. 6 FUEL OIL 3.0% SULFUR (PLATTS) SWAP  
 NYM-MG GULF COAST NO. 6 FUEL OIL (PLATTS) CRACK SWAP  
 NYM-MH LOS ANGELES CARBOB GASOLINE (OPIS) OUTRIGHT SWAP  
 NYM-MI LOS ANGELES CARB GASOLINE VS. GASOLINE SWAP [CARBOB?]  
 NYM-ML NEW YORK HARBOR RESIDUAL FUEL (PLATTS) CRACK SWAP  
 NYM-MM NEW YORK HARBOR RESIDUAL FUEL 1.0% SULFUR (PLATTS) SWAP  
 NYM-MN ERCOT NORTH MCPE TRADING HUB PEAK SWAP  
 NYM-MO MARS (ARGUS) TRADE MONTH SWAP  
 NYM-MP NYMEX NEW YORK HARBOR HEATING OIL CALENDAR SWAP  
 NYM-MQ L.A. JET FUEL VS. NO. 2 HEATING OIL (PLATTS) SPREAD SWAP  
 NYM-MT ERCOT NORTH PEAK SWAP (PLATTS MEGAWATT DAILY)  
 NYM-N3 PJM NORTHERN ILLINOIS HUB PEAK CALENDAR-MONTH DAY-AHEAD SWAP  
 NYM-N9 PJM WESTERN HUB OFF-PEAK CALENDAR-MONTH REAL-TIME LMP SWAP

NYM-NI ISO NEW ENGLAND INTERNAL HUB PEAK LOCATION MARGINAL PRICING [LMP] SWAP  
 NYM-OI NGPL, TEXAS/OKLAHOMA NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)  
 NYM-OJ MISO ILLINOIS HUB OFF-PEAK CALENDAR-MONTH LOCATION MARGINAL PRICING (LMP) SWAP  
 NYM-OM MISO ILLINOIS HUB PEAK CALENDAR-MONTH LOCATION MARGINAL PRICING (LMP) SWAP  
  
 NYM-P2 NEPOOL CONNECTICUT 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
  
 NYM-P3 NEPOOL CONNECTICUT 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-P4 NEPOOL SE MASS 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-P5 NEPOOL SE MASS 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD SWAP  
  
 NYM-P7 NEPOOL NE MASS 5 PEAK MW DAY AHEAD CALENDAR-MONTH DAY-AHEAD SWAP  
 NYM-P8 NEPOOL NE MASS 5 OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-P9 NEPOOL MAINE 5 MW PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-Q5 NYISO ZONE C 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP  
 NYM-Q8 PJM PEPSCO ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-R3 PJM BGE ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-R6 NEPOOL W CENTRAL MASS 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP  
 NYM-R7 PJM AEP DAYTON HUB OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-R8 PJM PEPSCO ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-RD U.S. GULF COAST NO.2 HEATING OIL CRACK SPREAD CALENDAR SWAP  
 NYM-RH RBOB VS. HEATING OIL SWAP  
 NYM-RL RBOB CALENDAR SWAP  
 NYM-RM RBOB CRACK SPREAD SWAP  
 NYM-RU U.S. GULF COAST UNLEADED 87 (PLATTS) CRACK SPREAD CALENDAR SWAP  
 NYM-RV RBOB UP-DOWN CALENDAR SWAP  
 NYM-S4 PJM APS ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-S5 DIESEL 10PPM LE HAVRE CIF NWE VS. GASOIL BALMO SWAP  
 NYM-SE SINGAPORE 380CST FUEL OIL (PLATTS) SWAP  
 NYM-SG SINGAPORE GASOIL SWAP  
 NYM-SP SINGAPORE NAPHTHA SWAP  
 NYM-T1 DIESEL 10PPM UK CIF NWE VS. GASOIL BALMO SWAP  
 NYM-T3 NYISO ZONE G 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP  
 NYM-TG FREIGHT ROUTE TC1 RAS TANURA TO YOKOHAMA 75K MT SWAP  
  
 NYM-TH TANKER ROUTE TC5 RAS TANURA TO YOKOHAMA 55K METRIC TONS FREIGHT SWAP  
 NYM-TI TANKER ROUTE TD5 WEST AFRICA TO U.S. ATLANTIC COAST (USAC) 130K MT FREIGHT SWAP  
 NYM-TJ TANKER ROUTE TC4 SINGAPORE TO JAPAN 30K MT FREIGHT SWAP  
  
 NYM-TK TANKER ROUTE TD7 NORTH SEA TO CONTINENT 80K METRIC TONS FREIGHT SWAP  
 NYM-TL TANKER ROUTE TD3 MIDDLE EASTERN GULF (MEG) TO JAPAN 250K METRIC TONS FREIGHT SWAP  
 NYM-TM TANKER ROUTE TC2 ROTTERDAM TO U.S. ATLANTIC COAST (USAC) 37K METRIC TONS FREIGHT SWAP

NYM-TN TANKER ROUTE TD9 CARIBBEAN TO U.S. GULF 70K METRIC TONS FREIGHT SWAP  
 TANKER ROUTE TD10D CARIBBEAN TO U.S. ATLANTIC COAST (DOUBLE HULL) 50K  
 NYM-TO METRIC TONS FREIGHT SWAP  
 NYM-TU GASOIL 0.1 CARGOES CIF NWE VS. ICE GASOIL SWAP  
 NYM-U2 NEPOOL NEW HAMPSHIRE 5 MW PEAK CALENDAR-MONTH DAY AHEAD SWAP  
  
 NYM-U3 NEPOOL NEW HAMPSHIRE 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD SWAP  
 NYM-U4 NEPOOL RHODE ISLAND 5 MW PEAK CALENDAR-MONTH DAY-AHEAD SWAP  
  
 NYM-U5 NEPOOL RHODE ISLAND 5 MW OFF-PEAK CALENDAR-MONTH DAY-AHEAD SWAP  
 NYM-U6 NEPOOL INTERNAL HUB 5 MW PEAK CALENDAR-MONTH DAY AHEAD SWAP  
 NYM-U7 DIESEL 10PPM BARGES FOB RDAM BALMO SWAP  
 NYM-U9 ICE GASOIL BALMO SWAP  
 NYM-UA SINGAPORE FUEL OIL 180CST CALENDAR SWAP  
 NYM-UB EUROPEAN DATED BRENT SWAP  
  
 NYM-UF EUROPEAN 1% FUEL OIL NORTHWEST EUROPE (NWE) CALENDAR SWAP (PLATTS)  
 NYM-UH EUROPEAN 1% FUEL OIL ROTTERDAM CALENDAR SWAP  
 NYM-UI EUROPEAN 3.5% FUEL OIL MEDITERRANEAN (MED) CALENDAR SWAP  
 NYM-UJ EUROPEAN JET KERO NORTHWEST EUROPE (NWE) CALENDAR SWAP (PLATTS)  
 NYM-UM NORTHERN ILLINOIS HUB PEAK MONTHLY SWAP  
 NYM-UN EUROPEAN NAPHTHA CALENDAR SWAP  
 NYM-UO NORTHERN ILLINOIS OFF-PEAK MONTHLY SWAP  
 NYM-UR EUROPEAN JET KERO ROTTERDAM CALENDAR SWAP  
 NYM-UT NO. 2 HEATING OIL UP-DOWN CALENDAR SPREAD SWAP  
 NYM-UV EUROPEAN 3.5% FUEL OIL ROTTERDAM BALMO CALENDAR SWAP  
 NYM-V3 PJM AD HUB 5 MW OFF-PEAK CALENDAR-MONTH REAL-TIME SWAP  
 NYM-V9 TANKER ROUTE TC4 BALMO FREIGHT SWAP  
 NYM-VI VENTURA NATURAL GAS INDEX SWAP (PLATTS GAS DAILY/PLATTS IFERC)  
 NYM-VK NEW YORK HARBOR 1% SULFUR FUEL OIL BALMO SWAP  
 NYM-VM AEP DAYTON HUB PEAK MONTHLY  
 NYM-VN ERCOT HUB PEAK AVERAGE MCPE TRADING HUB SWAP  
 NYM-VP AEP-DAYTON HUB OFF-PEAK MONTHLY SWAP  
 NYM-VU SINGAPORE GASOIL BALMO SWAP  
 NYM-VZ GULF COAST 3% FUEL OIL BALMO SWAP  
 NYM-W2 NEPOOL MAINE 5 MW OFF-PEAK DAY-AHEAD SWAP  
 NYM-W4 PJM APS ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-W6 PJM PSEG ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-X1 PJM AECO ZONE OFF-PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-X6 GASOIL 0.1 CIF MED BALMO SWAP  
 NYM-X7 ULTRA LOW SULFUR DIESEL (ULSD) 10PPM CIF MEDITERRANEAN BALMO SWAP  
 NYM-X9 JET FUEL BARGES FOB ROTTERDAM BALMO SWAP  
 NYM-Y1 PJM AECO ZONE PEAK CALENDAR-MONTH DAY-AHEAD LMP SWAP  
 NYM-Y3 NEW YORK 2.2% FUEL OIL (PLATTS) SWAP  
 NYM-Y4 NEW YORK 0.7% FUEL OIL (PLATTS) SWAP  
 NYM-Z9 PJM AD HUB 5 MW PEAK REAL-TIME LMP SWAP  
 NYM-ZF ERCOT BROKER NORTH PEAK (SNL ENERGY)  
 NYM-ZH NYMEX ERCOT BROKER HOUSTON PEAK (SNL ENERGY)

NYM-ZT	ERCOT BROKER SOUTH PEAK (SNL ENERGY)
SNS	SOYBEAN CALENDAR SWAP
WCS	WHEAT CALENDAR SWAP
41	FED FUNDS
71	CLEARED OTC ETHANOL FORWARD MONTH SWAP
CCS	CORN CALENDAR SWAP