

Special Executive Report

S-4967

August 17, 2009

DECOMMISSIONING OF CME CLEARPORT TRADING SYSTEM ON AUGUST 31, 2009

Please be advised that effective Monday, August 31, 2009, the CME ClearPort Trading system (“CPT”) will be decommissioned as part of the CME integration efforts. As such, on August 31, 2009, all products currently listed on CPT will migrate onto the NYMEX trading floor and will no longer be available for trading on CPT. The last trade date for products listed on CPT will be Friday, August 28, 2009. Please note that the existing commodity codes for the contracts currently listed on CPT will not be affected. Products listed for clearing on CME ClearPort Clearing and for trading on CME Globex will also not be affected.

The trading fees for the 559 products migrating to the NYMEX trading floor on August 31 will be similar to the ClearPort Clearing fees currently in place for these products. For your convenience, the trading fees are provided below.

Should you have any questions, please contact Market Operations Technical Support at (800) 275-6215, or, for Products & Services department, Joe Raia at (212) 299-2374.

PRODUCT CODE	Product Name	MEMBER RATE	NON-MEMBER RATE	COMEX BLENDED FEE
B0	Mont Belvieu LDH Propane (5 Decimals) (OPIS) Swap Futures	\$ 0.85	\$ 1.35	\$ 1.10
C0	Mont Belvieu Ethane (5 Decimals) (OPIS) Swap Futures	\$ 0.85	\$ 1.35	\$ 1.10
D0	Mont Belvieu Normal Butane (5 Decimals) (OPIS) Swap Futures	\$ 0.85	\$ 1.35	\$ 1.10
NP	Natural Gas Penultimate Swap	\$ 0.21	\$ 0.34	\$ 0.28
NN	Henry Hub Swap Futures	\$ 0.21	\$ 0.34	\$ 0.28
1A	Argus Biodiesel RME Fob Rdam Swap	\$ 0.85	\$ 1.35	\$ 1.10
1C	Brent CFD (Platts) Vs. Front Month	\$ 2.20	\$ 2.70	\$ 2.45
1D	RBOB Gasoline BALMO Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
1E	RBOB Crack Spread BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
1F	Mont Belvieu Ethylene	\$ 8.20	\$ 10.20	\$ 9.20
1G	Heating Oil BALMO Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
1H	Heating Oil Crack Spread BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
1J	Gulf Coast Gasoline Crack Spread	\$ 2.20	\$ 2.70	\$ 2.45
1K	Gasoline Up-Down BALMO Swap Contract	\$ 2.20	\$ 2.70	\$ 2.45
1L	ULSD Up-Down BALMO Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
1M	Jet Fuel Up-Down BALMO Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
1N	Singapore Mogas 92 Unleaded Swap	\$ 0.85	\$ 1.35	\$ 1.10
1P	Singapore Mogas 92 Unleaded BALMO	\$ 0.85	\$ 1.35	\$ 1.10

1Q	New York Jet Fuel (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
1R	Propane Non-LDH Mont Belvieu (OPIS) Swap	\$ 0.85	\$ 1.35	\$ 1.10
1S	Propane Non-LDH Mont Belvieu (OPIS) BALMO Swap	\$ 0.85	\$ 1.35	\$ 1.10
1T	Jet Avt Fuel (Platts) Cargoes FOB MED Swap	\$ 0.85	\$ 1.35	\$ 1.10
1U	NY Jet Fuel (Platts) Heat Oil Swap	\$ 0.85	\$ 1.35	\$ 1.10
1V	Jet Av Fuel (Platts) Cargoes FOB MED v ICE Gasoil Swap	\$ 0.85	\$ 1.35	\$ 1.10
1W	1% Fuel Oil (Platts) Cargoes CIF MED Swap	\$ 0.85	\$ 1.35	\$ 1.10
1X	1 % Fuel Oil (Platts) Cargoes CIF NWE Swap	\$ 0.85	\$ 1.35	\$ 1.10
1Y	CAISO NP15 Pk Calendar-Month RT LMP Swap Futures	\$ 0.35	\$ 0.40	\$ 0.38
1Z	CAISO SP15 Pk Calendar-Month RT LMP Swap Futures	\$ 0.35	\$ 0.40	\$ 0.38
2C	Chicago Unleaded Gasoline (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
2D	CAISO NP15 O-Pk Calendar-Month RT LMP Swap Futures	\$ 0.02	\$ 0.03	\$ 0.03
2E	CAISO SP15 O-Pk Calendar-Month RT LMP Swap Futures	\$ 0.02	\$ 0.03	\$ 0.03
2F	CAISO NP15 Pk Calendar-Month RT LMP Swap Futures	\$ 0.35	\$ 0.40	\$ 0.38
2G	Premium Unleaded Gasoline 10ppm(Platts) CIF MED Swap	\$ 6.00	\$ 9.00	\$ 7.50
2H	CAISO SP15 Pk Calendar-Day RT LMP Swap Futures	\$ 0.35	\$ 0.40	\$ 0.38
2J	CAISO NP15 O-Pk Calendar-Day RT LMP Swap Futures	\$ 0.02	\$ 0.03	\$ 0.03
2K	CAISO SP15 O-Pk Calendar-Day RT LMP Swap Futures	\$ 0.02	\$ 0.03	\$ 0.03
2L	Fame 0 Biodiesel FOB Rotterdam Swap	\$ 0.85	\$ 1.35	\$ 1.10
2M	Ethanol (Platts) T1 FOB Rotterdam Ex Duty Swap	\$ 0.85	\$ 1.35	\$ 1.10
2N	ERCOT Houston MCPE 50MW Peak	\$ 3.50	\$ 4.00	\$ 3.75
2P	ERCOT North MCPE 50MW Peak	\$ 3.50	\$ 4.00	\$ 3.75
2Q	ERCOT South MCPE 50MW Peak	\$ 3.50	\$ 4.00	\$ 3.75
2R	ERCOT West MCPE 50MW Peak	\$ 3.50	\$ 4.00	\$ 3.75
2S	ERCOT Houston MCPE 50MW Daily Peak	\$ 3.50	\$ 4.00	\$ 3.75
2T	ERCOT North MCPE 50MW Daily Peak	\$ 3.50	\$ 4.00	\$ 3.75
2U	ERCOT South MCPE 50MW Daily Peak	\$ 3.50	\$ 4.00	\$ 3.75
2V	ERCOT West MCPE 50MW Daily Peak	\$ 3.50	\$ 4.00	\$ 3.75
2W	ERCOT Houston MCPE 50MW O-Pk	\$ 0.20	\$ 0.30	\$ 0.25
2X	ERCOT North MCPE 50MW O-Pk	\$ 0.20	\$ 0.30	\$ 0.25
2Y	ERCOT South MCPE 50MW O-Pk	\$ 0.20	\$ 0.30	\$ 0.25
2Z	CAISO NP15 EZ Gen 5 MW O-Pk Calendar-Day Day-Ahead	\$ 0.02	\$ 0.03	\$ 0.03
3C	Chicago Unleaded Gasoline (Platts) v. RBOB Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
3D	ERCOT West MCPE 50MW O-Pk	\$ 0.20	\$ 0.30	\$ 0.25
3E	ERCOT Houston MCPE 50MW O-Pk Calendar-Day	\$ 0.20	\$ 0.30	\$ 0.25
3F	ERCOT North MCPE 50MW O-Pk Calendar-Day	\$ 0.20	\$ 0.30	\$ 0.25
3G	Premium Unleaded Gasoline 10ppm(Platts) FOB MED	\$ 6.00	\$ 9.00	\$ 7.50
3H	ERCOT South MCPE 50MW O-Pk Calendar-Day	\$ 0.20	\$ 0.30	\$ 0.25
3J	ERCOT West MCPE 50MW O-Pk Calendar-Day	\$ 0.20	\$ 0.30	\$ 0.25
3L	Mont Belvieu Physical Iso-Butane (OPIS) Futures	\$ 0.85	\$ 1.35	\$ 1.10

3M	Mont Belvieu Physical Normal Butane (OPIS) Futures	\$ 0.85	\$ 1.35	\$ 1.10
3N	Mont Belvieu Physical LDH Propane (OPIS) Futures	\$ 0.85	\$ 1.35	\$ 1.10
3P	Mont Belvieu Physical Non-LDH Propane (OPIS) Futures	\$ 0.85	\$ 1.35	\$ 1.10
3Q	Mont Belvieu Physical Ethane (OPIS) Futures	\$ 0.85	\$ 1.35	\$ 1.10
3R	Mont Belvieu Physical Natural Gasoline (OPIS) Futures	\$ 0.85	\$ 1.35	\$ 1.10
3V	Gasoil 10ppm Cargoes CIF NEW vs. ICE Gasoil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
3X	CAISO NP15 EZ Gen Hub 5 MW O-Pk Cal-Mth Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
3Z	CAISO NP15 EZ Gen Hub 5 MW Pk Cal-Day Day Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
4C	Chicago ULSD (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
4G	Premium Unleaded Gasoline 10ppm (Platts) Cargoes CIF NWE Swap	\$ 6.00	\$ 9.00	\$ 7.50
4N	PJM PECO Zone 5MW Pk Cal-Mo Day-Ahead LMP Swap Futures	\$ 0.35	\$ 0.40	\$ 0.38
4P	PJM PECO Zone 5MW O-Pk Cal-Mo Day-Ahead LMP Swap Futures	\$ 0.02	\$ 0.03	\$ 0.03
4Q	Midwest ISO Illinois Hub 5MW Pk Cal-Mo Day-Ahead Swap Futures	\$ 0.35	\$ 0.40	\$ 0.38
4R	Midwest ISO Illinois Hub 5MW O-Pk Cal-Mo Day-Ahead Swap Futures	\$ 0.02	\$ 0.03	\$ 0.03
4T	Crude Oil Minute-Marker Cal-Month Swap Futures	\$ 0.85	\$ 1.35	\$ 1.10
4U	Gulf Coast Heating Oil (Argus) Swap Futures	\$ 0.85	\$ 1.35	\$ 1.10
4V	Gasoil 0.1 Cargoes CIF NWE vs. ICE Gasoil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
4X	CAISO NP15 EZ Gen Hub 5 MW Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
4Y	New York Jet Fuel (Argus) Swap Futures	\$ 0.85	\$ 1.35	\$ 1.10
4Z	CAISO SP15 EZ Gen Hub 5 MW O-Pk Calendar-Day Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
5C	Chicago ULSD (Platts) vs. Heating Oil Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
5T	RBOB Gasoline Minute-Marker Cal-Month Swap Futures	\$ 0.85	\$ 1.35	\$ 1.10
5U	NY Jet Fuel (Argus) vs. Heating Oil Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
5X	CAISO SP15 EZ Gen Hub 5 MW O-Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
5Y	New York ULSD (Argus) Swap Futures	\$ 0.85	\$ 1.35	\$ 1.10
5Z	Columbia Gulf Mainline Natural Gas	\$ 0.54	\$ 0.67	\$ 0.61
6C	Crude Oil Minute-Marker Futures	\$ 0.85	\$ 1.35	\$ 1.10
6D	Premium Unleaded Gasoline 10ppm (Platts) Cargoes CIF NWE BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
6G	Premium Unleaded Gasoline 10ppm (Platts) CIF MED BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
6H	Heating Oil Minute-Marker Futures	\$ 0.85	\$ 1.35	\$ 1.10
6R	RBOB Gasoline Minute-Marker Futures	\$ 0.85	\$ 1.35	\$ 1.10
6V	Gasoil 0.1 Barges FOB Rdam vs. ICE Gasoil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
6W	Brent CFD (Platts) Swap	\$ 2.20	\$ 2.70	\$ 2.45
6X	Jet Fuel Cargoes CIF NWE vs. ICE Gasoil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
6Z	Tennessee 800 Leg Natural Gas Basis	\$ 0.54	\$ 0.67	\$ 0.61
7D	3.5% Fuel Oil (Platts) CIF MED Swap	\$ 6.00	\$ 9.00	\$ 7.50
7E	Argus Propane Far East Index Swap	\$ 6.00	\$ 9.00	\$ 7.50
7G	Dated Brent (Platts) Daily Swap Futures	\$ 0.85	\$ 1.35	\$ 1.10
7H	Gasoline Euro-Bob Oxy (Argus) NWE Barges Swap	\$ 6.00	\$ 9.00	\$ 7.50
7I	Gasoline Euro-Bob Oxy (Argus) NWE Barges Crack Spread BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50

7K	Gasoline Euro-Bob Oxy (Argus) NWE Barges Crack Spread Swap	\$ 6.00	\$ 9.00	\$ 7.50
7L	Premium Unleaded Gasoline 10ppm (Platts) Rdam FOB Barges Swap	\$ 6.00	\$ 9.00	\$ 7.50
7N	Premium Unleaded Gasoline 10ppm (Platts) Rdam FOB Barges BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
7P	Eurobob Gasoline 10ppm (Platts) Rdam FOB Barges Swap	\$ 6.00	\$ 9.00	\$ 7.50
7R	Gasoline Euro-Bob Oxy (Argus) NWE Barges BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
7S	Eurobob Gasoline 10ppm (Platts) Rdam FOB Barges BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
7T	Heating Oil Minute-Marker Calendar Month Swap Futures	\$ 0.85	\$ 1.35	\$ 1.10
7U	Gulf Coast Heating Oil (Argus) vs. Heating Oil Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
7V	ULSD 10ppm CIF MED vs. ICE Gasoil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
7X	Diesel 10ppm Barges FOB Rdam vs. ICE Gasoil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
7Y	NY ULSD (Argus) vs. Heating Oil Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
8A	Florida Zone 2 Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
8B	Texas Eastern West Louisiana Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
8D	3.5% Fuel Oil CIF MED BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
8E	Transco Zone 1 Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
8F	Transco Zone 2 Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
8G	Premium Unleaded Gasoline 10ppm (Platts) FOB MED BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
8N	New York 0.3% Fuel Oil HiPr (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
8W	Gasoil 0.1 CIF MED vs. ICE Gasoil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
8X	OneOk, Oklahoma Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
8Z	Southern Star Texas, Oklahoma, Kansas Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
9A	SoCal City-Gate Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
9F	Texas Gas Zone 1 Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
9N	Argus Propane (Saudi Aramco) Swap	\$ 6.00	\$ 9.00	\$ 7.50
9Q	Jet Fuel Barges FOB Rdam vs. ICE Gasoil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
9X	CAISO SP15 EZ Gen Hub 5 MW Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
9Z	CAISO SP15 EZ Gen Hub 5 MW Pk Cal-Day Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
A1	TCO Natural Gas Swing (Platts Gas Daily)	\$ 0.54	\$ 0.67	\$ 0.61
A3	NYISO Zone C 5 MW O-Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
A4	Argus LLS Trade Month Swap	\$ 0.85	\$ 1.35	\$ 1.10
A5	EIA Flat Tax On-Highway Diesel Swap	\$ 0.85	\$ 1.35	\$ 1.10
A6	Group Three ULSD (Platts) vs. Heating Oil Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
A7	Group Three ULSD (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
A8	Group Three Unleaded Gasoline(Platts) vs. RBOB Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
A9	Group Three Unleaded Gasoline (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
AF	Gulf Coast Jet (Argus) Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
AJ	Gulf Coast ULSD (Argus) Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
AN	NYISO Zone A Calendar-Day Pk LBMP Swap	\$ 0.20	\$ 0.20	\$ 0.20
AR	Northwest Europe Gasoline (Argus) Swap	\$ 6.00	\$ 9.00	\$ 7.50
AW	Gulf Coast Gasoline (Argus) Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10

AY	WTS (Argus) Trade Month Swap	\$ 0.85	\$ 1.35	\$ 1.10
B1	ULSD 10ppm Cargoes CIF NWE BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
B2	Transco Zone 4 Nat gas Index Swap (Platts Gas Daily/Platts IFERC)	\$ 0.54	\$ 0.67	\$ 0.61
B3	PJM Northern Illinois Hub 5 MW Pk Cal-Mo Real Time LMP Swap Futures	\$ 0.35	\$ 0.40	\$ 0.38
B4	Algonquin City-Gates Natural Gas Basis	\$ 0.54	\$ 0.67	\$ 0.61
B6	PJM Northern Illinois Hub 5 MW O-Pk Cal-Mo Real Time LMP Swap Futures	\$ 0.02	\$ 0.03	\$ 0.03
B7	Gasoil 0.1 Cargoes CIF NWE BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
B8	Gasoil 0.1 Barges FOB Rdam BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
B9	Argus Gasoline NWE BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
BG	European Gasoil Bullet Swap	\$ 6.00	\$ 9.00	\$ 7.50
BI	Dubai Crude Oil BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
BK	WTI-Brent (ICE) Calendar Swap	\$ 1.70	\$ 2.70	\$ 2.20
BS	Singapore 180cst Fuel Oil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
BT	Singapore 380cst Fuel Oil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
BX	Singapore Jet Kero BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
BY	WTI-Brent (ICE) Bullet Swap	\$ 1.70	\$ 2.70	\$ 2.20
C2	TX Eastern WLA Nat gas Index Swap (Platts Gas Daily/Platts IFERC)	\$ 0.54	\$ 0.67	\$ 0.61
C3	FI Gas Zone 2 Nat gas Index Swap (Platts Gas Daily/Platts IFERC)	\$ 0.54	\$ 0.67	\$ 0.61
C4	Transco Zone 1 Nat gas Index Swap (Platts Gas Daily/Platts IFERC)	\$ 0.54	\$ 0.67	\$ 0.61
C6	Questar Nat gas Swing Swap (Platts Gas Daily)	\$ 0.54	\$ 0.67	\$ 0.61
C7	OneOk, Ok Nat gas Index Swap (Platts Gas Daily/Platts IFERC)	\$ 0.54	\$ 0.67	\$ 0.61
C8	Algonquin City-Gates Nat gas Swing Swap (Platts Gas Daily)	\$ 0.54	\$ 0.67	\$ 0.61
C9	Southern Star, TX-OK-KS Nat gas Index Swap (Platts Gas Daily/Platts IFERC)	\$ 0.54	\$ 0.67	\$ 0.61
CC	Cinergy Hub Cal-Day Peak LMP Swap	\$ 0.20	\$ 0.20	\$ 0.20
CE	ISO New England Internal Hub Cal-Day Peak LMP Swap	\$ 0.20	\$ 0.20	\$ 0.20
CF	Gulf Coast ULSD Crack Spread (Argus) Swap	\$ 2.20	\$ 2.70	\$ 2.45
CI	CIG Rockies Basis Swap (Platts IFERC)	\$ 0.54	\$ 0.67	\$ 0.61
CK	Gulf Coast Gasoline Crack Spread (Argus) Swap	\$ 2.20	\$ 2.70	\$ 2.45
CS	WTI Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
CU	Chicago Ethanol (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
CY	Brent (ICE) Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
CZ	Transco Zone 3 Basis Swap (Platts IFERC)	\$ 0.54	\$ 0.67	\$ 0.61
D2	NYISO Zone G 5 MW O-Pk Cal-Mo Day-Ahead LBMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
D3	NYISO Zone J 5 MW Pk Cal-Mo Day-Ahead LBMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
D4	NYISO Zone J 5 MW O-Pk Cal-Mo Day-Ahead LBMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
D5	PJM Duquesne Zone 5 MW Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
D6	PJM Duquesne Zone 5 MW O-Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
D7	PJM AEP Dayton Hub Peak Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
D8	PJM ComEd Zone 5 MW Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
D9	PJM ComEd Zone 5 MW O-Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03

DB	Brent-Dubai Swap	\$ 1.70	\$ 2.70	\$ 2.20
DC	Dubai Crude Oil Calendar Swap (Platts)	\$ 0.85	\$ 1.35	\$ 1.10
DI	Demarc Nat Gas Index (Platts Gas Daily/ Platts IFERC)	\$ 0.54	\$ 0.67	\$ 0.61
DN	NYMEX Dow Jones NP15 Electricity Price Index Swap	\$ 4.80	\$ 4.80	\$ 4.80
DO	NYMEX Dow Jones Mid-Columbia Electricity Price Index Swap	\$ 4.80	\$ 4.80	\$ 4.80
DP	NYMEX Dow Jones Palo Verde Electricity Price Index Swap	\$ 4.80	\$ 4.80	\$ 4.80
DT	Demarc Nat Gas Swing (Platts Gas Daily)	\$ 0.54	\$ 0.67	\$ 0.61
DV	NYMEX Dow Jones SP15 Electricity Price Index Swap	\$ 4.80	\$ 4.80	\$ 4.80
DW	Dawn Natural Gas Basis	\$ 0.54	\$ 0.67	\$ 0.61
E2	NBP Henry Hub Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
E3	PJM BGE Zone Peak Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
E4	PJM Western Hub O-Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
E5	Argus LLS vs. WTI (Argus) Trade Month	\$ 2.20	\$ 2.70	\$ 2.45
E6	Japan Naphtha BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
E8	PJM DPL Zone O-Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
E9	PJM Eastern Hub Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
EJ	Cinergy Hub O-Pk LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
EM	Cinergy Hub Calendar-Month LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
EN	European Naphtha Crack Spread Swap	\$ 1.70	\$ 2.70	\$ 2.20
ET	European Gasoil 10ppm Rdam Barges vs. Gasoil Futures Swap	\$ 12.00	\$ 18.00	\$ 15.00
EW	East-West Fuel Oil Spread Swap	\$ 6.00	\$ 9.00	\$ 7.50
EZ	New York Ethanol (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
F2	PJM JCPL Zone O-Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
F3	Jet Fuel Cargoes CIF NWE BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
F4	PJM Eastern Hub O-Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
F5	PJM PPL Zone O-Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
FF	WTS (Argus) vs. WTI Spread Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
FH	WTS (Argus) vs. WTI Spread Trade Month	\$ 2.20	\$ 2.70	\$ 2.45
FI	1% Fuel Oil NWE Crack Spread Swap	\$ 1.70	\$ 2.70	\$ 2.20
FK	3.5% Fuel Oil Rdam vs. 3.5% FOB MED Spread Swap	\$ 12.00	\$ 18.00	\$ 15.00
FL	3.5% Fuel Oil FOB MED Crack Spread Swap	\$ 1.70	\$ 2.70	\$ 2.20
FO	3.5% Fuel Oil Rdam Crack Spread Swap	\$ 1.70	\$ 2.70	\$ 2.20
FP	FGT Zone 3 Basis (Platts IFERC) Futures	\$ 0.54	\$ 0.67	\$ 0.61
FS	Northwest Europe High-Low Fuel Oil Spread Swap	\$ 6.00	\$ 9.00	\$ 7.50
FY	Dated-To-Frontline Brent Swap	\$ 1.70	\$ 2.70	\$ 2.20
GA	Singapore Gasoil vs. Rdam Gasoil Swap	\$ 1.70	\$ 2.70	\$ 2.20
GE	Gulf Coast Jet Fuel Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
GN	NYISO Zone G Calendar-Day Peak LBMP Swap	\$ 0.20	\$ 0.20	\$ 0.20
GP	Gulf Coast Heating Oil Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
GS	Gulf Coast Gasoline Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10

GT	European Gasoil 10 PPM Rdam Barges Swap	\$ 6.00	\$ 9.00	\$ 7.50
GX	European Gasoil (ICE) Swap	\$ 6.00	\$ 9.00	\$ 7.50
GY	Gulf Coast ULSD Crack Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
GZ	European Gasoil Crack Spread Swap	\$ 1.70	\$ 2.70	\$ 2.20
H1	New York 3.0% Fuel Oil (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
H2	ISO New England Internal Hub 5 MW O-Pk Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
H3	Cinergy Hub 5 MW Cal-Mo Real Time Peak	\$ 0.35	\$ 0.40	\$ 0.38
H4	Cinergy Hub 5 MW Real Time Offpeak	\$ 0.02	\$ 0.03	\$ 0.03
H5	Cinergy Hub 5 MW Cal-Mo Day-Ahead Peak	\$ 0.35	\$ 0.40	\$ 0.38
HA	Heating Oil Arb Swap: Nymex HO vs. Rdam Gasoil	\$ 1.70	\$ 2.70	\$ 2.20
HB	Henry Hub Basis Swap (Platts IFERC)	\$ 0.54	\$ 0.67	\$ 0.61
HE	ERCOT Houston Std Pricing Daily	\$ 0.20	\$ 0.20	\$ 0.20
HI	EIA On-Highway Diesel Swap	\$ 0.85	\$ 1.35	\$ 1.10
HJ	Michigan Hub Off-Peak LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
HK	N.Y. Harbor Heating Oil Crack Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
HM	Michigan Hub Calendar-Month LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
HN	ERCOT Houston MCPE Pricing Mthly	\$ 4.00	\$ 4.00	\$ 4.00
HT	ERCOT Houston Std Pricing Mthly	\$ 4.00	\$ 4.00	\$ 4.00
HY	ERCOT Houston MCPE Pricing Daily	\$ 0.20	\$ 0.20	\$ 0.20
IF	SoCal Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IH	Dominion Tran Inc - App Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
II	CenterPoint East Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IJ	San Juan Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IK	PG&E City-gate Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IL	Permian Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
IN	Henry Hub Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
IO	Dawn Ontario Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IP	Houston Ship Channel Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
IQ	ANR Okla. Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IR	Rockies Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IS	Chicago Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IT	Transco Zone 6 Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IU	Sumas Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IV	Panhandle Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IW	NGPL Midcontinent Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IX	TETCO M-3 Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
IY	Waha Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
J2	PJM JCPL Zone Peak Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
J3	Transco Zone 4 Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
J4	PJM Western Hub Peak Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38

J5	1.5% Fuel Oil Rdam Barges BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
J6	Columbia Gulf La. Nat gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
J7	TX Gas Zone SL Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
J8	FL Gas Zone 3 Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
J9	Brent (ICE) Crude Oil BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
JA	Japan C&F Naphtha Swap	\$ 6.00	\$ 9.00	\$ 7.50
JB	Japan C&F Naphtha Crack Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
JC	Jet CIF NWE vs. Gasoil Futures Swap	\$ 12.00	\$ 18.00	\$ 15.00
JD	PJM Calendar-Day LMP Swap	\$ 0.20	\$ 0.20	\$ 0.20
JL	Los Angeles CARBOB (OPIS) Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
JM	PJM Calendar-Month LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
JN	NYISO Zone J Calendar-Day Peak	\$ 0.20	\$ 0.20	\$ 0.20
JP	PJM Calendar-Month Off-Peak LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
JR	Jet Rdam Barges vs. Gasoil Futures Swap	\$ 12.00	\$ 18.00	\$ 15.00
JS	Los Angeles Jet (OPIS) Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
JU	Jet Up-Down (Argus) Swap	\$ 2.20	\$ 2.70	\$ 2.45
K2	Cinergy Hub 5 MW Calendar-Month Day-Ahead Offpeak	\$ 0.02	\$ 0.03	\$ 0.03
K3	NYISO Zone A 5 MW Calendar-Month Day-Ahead Peak LBMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
K4	NYISO Zone A 5 MW Calendar-Month Day-Ahead Offpeak LBMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
K5	Alberta Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
K6	ANR La. Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
K7	Trunkline ELA Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
K8	Southern Natural La. Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
K9	TX Eastern, ELA Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
KA	NYISO Zone A LBMP Swap	\$ 2.00	\$ 2.00	\$ 2.00
KB	NYISO Zone A Off-Peak LBMP Swap	\$ 2.00	\$ 2.00	\$ 2.00
KG	NYISO Zone G LBMP Swap	\$ 2.00	\$ 2.00	\$ 2.00
KH	NYISO Zone G Off-Peak LBMP Swap	\$ 2.00	\$ 2.00	\$ 2.00
KI	ISO New England Internal Hub Off-Peak LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
KJ	NYISO Zone J LBMP Swap	\$ 2.00	\$ 2.00	\$ 2.00
KK	NYISO Zone J Off-Peak LBMP Swap	\$ 2.00	\$ 2.00	\$ 2.00
KL	Los Angeles CARB Diesel (OPIS) Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
KR	European 3.5% Fuel Oil (NWE) BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
KS	Singapore Jet Kerosene Swap	\$ 0.85	\$ 1.35	\$ 1.10
KU	Singapore Naphtha BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
KX	European 1% Fuel Oil (NWE) BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
KZ	European Naphtha BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
L2	Columbia Gulf Mainline Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
L3	PJM Northern Illinois Hub Offpeak Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
L4	Tenn 800 Leg Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61

L5	PJM PPL Zone Peak Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
L6	PJM PSEG Zone Peak Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
L7	Transco Zone 2 Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
L8	PJM DPL Zone Peak Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
L9	ISO New England W. Central Mass 5MW Cal-Mo Day-Ahead Offpeak	\$ 0.02	\$ 0.03	\$ 0.03
LI	LLS (Argus) Trade Month Swap	\$ 0.85	\$ 1.35	\$ 1.10
LJ	Minnesota Hub Off-Peak LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
LL	Los Angeles Jet (OPIS) Outright Swap	\$ 0.85	\$ 1.35	\$ 1.10
LM	Minnesota Hub Cal-Month LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
LT	Up Down Gulf Coast ULSD vs. NYMEX HO Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
LW	Gulf Coast LSD Swap	\$ 0.85	\$ 1.35	\$ 1.10
LX	Los Angeles CARB Diesel (OPIS) Outright Swap	\$ 0.85	\$ 1.35	\$ 1.10
LY	Gulf Coast ULSD Swap	\$ 0.85	\$ 1.35	\$ 1.10
M3	OneOk, Oklahoma Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
M4	Southern Star Tx-Ok-Ks Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
M6	ANR, La. Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
M7	Trunkline ELA Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
M8	Southern Natural La. Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
M9	Texas Eastern ELA Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
MC	ERCOT North Calendar-Day Peak Swap	\$ 0.20	\$ 0.20	\$ 0.20
MD	Gulf Coast Gasoline vs. Gulf Coast Heating Oil Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
ME	Gulf Coast Jet vs. New York Harbor No.2 Heating Oil Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
MF	Gulf Coast No. 6 Fuel Oil 3.0% Sulfur Swap	\$ 0.85	\$ 1.35	\$ 1.10
MG	Gulf Coast No. 6 Fuel Oil Crack Swap	\$ 2.20	\$ 2.70	\$ 2.45
MH	Los Angeles CARBOB (OPIS) Gasoline Swap	\$ 0.85	\$ 1.35	\$ 1.10
MI	Los Angeles CARB Gasoline vs. New York Harbor Gasoline Swap	\$ 2.20	\$ 2.70	\$ 2.45
ML	New York Harbor Residual Fuel Crack Swap	\$ 2.20	\$ 2.70	\$ 2.45
MM	New York Harbor Residual Fuel 1% Sulfur Swap	\$ 0.85	\$ 1.35	\$ 1.10
MN	ERCOT North MCPE Pricing Mthly	\$ 4.00	\$ 4.00	\$ 4.00
MO	Mars (Argus) Trade Month Swap	\$ 0.85	\$ 1.35	\$ 1.10
MP	New York Harbor Heating Oil Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
MQ	Los Angeles Jet Fuel vs. New York Harbor No.2 Heating Oil Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
MT	ERCOT North Peak Swap Std Pricing Mthly	\$ 4.00	\$ 4.00	\$ 4.00
MV	Mars (Platts) Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
MX	Mars (Argus) Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
MY	ERCOT North MCPE Pricing Daily	\$ 0.20	\$ 0.20	\$ 0.20
MZ	Mars (Platts) Trade Month Swap	\$ 0.85	\$ 1.35	\$ 1.10
N3	PJM Northern Illinois Hub Peak Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
N4	Texas Gas Zone 1 Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
N5	SoCal City-gate Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61

N6	NGPL STX Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
N7	Algonquin City-gates Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
N8	Questar Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
N9	PJM Western Hub Offpeak Cal-Mo Real-Time LMP Swap Futures	\$ 0.02	\$ 0.03	\$ 0.03
NB	Chicago Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
ND	ANR Louisiana Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NE	ANR Oklahoma Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NF	MichCon Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NI	ISO New England Internal Hub Peak LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
NJ	San Juan Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NK	Sumas Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NM	Tennessee 500 Leg Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NQ	Tennessee Zone 0 Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NS	SoCal Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NU	Trunkline, LA Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NV	Kern River Wy Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NY	NGPL LA Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
NZ	Transco Zone 6 Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
OI	NGPL TexOk Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
OJ	MISO Illinois Hub Off-Peak LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
OM	MISO Illinois Hub Cal-Month LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
OW	Dawn Ontario Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
OX	NGPL TexOk Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
P1	Polypropylene Futures	\$ 6.00	\$ 7.50	\$ 6.75
P2	ISO New England Conn Zone 5 MW Calendar-Month Day-Ahead Peak	\$ 0.35	\$ 0.40	\$ 0.38
P3	ISO New England Conn Zone 5 MW Calendar-Month Day-Ahead Offpeak	\$ 0.02	\$ 0.03	\$ 0.03
P4	ISO New England South East Mass Zone 5 MW Cal-Mo Day-Ahead Peak	\$ 0.35	\$ 0.40	\$ 0.38
P5	ISO New England South East Mass Zone 5 MW Cal-Mo Day-Ahead O-Pk	\$ 0.02	\$ 0.03	\$ 0.03
P6	High Density Polyethylene Futures	\$ 6.00	\$ 7.50	\$ 6.75
P7	ISO New England North East Mass Zone 5 MW Cal-Mo Day-Ahead Pk LMP	\$ 0.35	\$ 0.40	\$ 0.38
P8	ISO New England North East Mass Zone 5 MW Cal-Mo Day-Ahead O-Pk LMP	\$ 0.02	\$ 0.03	\$ 0.03
P9	ISO New England Main Zone 5MW Cal-Mo Day-Ahead Peak	\$ 0.35	\$ 0.40	\$ 0.38
PB	Malin Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
PC	PG&E City-gate Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
PG	Dominion Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
PM	Permian Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
PS	European Propane CIF ARA (Argus) Swap	\$ 6.00	\$ 9.00	\$ 7.50
PT	Mont Belvieu Propane (OPIS) Swap	\$ 0.85	\$ 1.35	\$ 1.10
PW	CenterPoint Nat Gas Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
PX	NGPL Midcontinent Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61

Q1	TCO Natural Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
Q2	TETCO STX Natural Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
Q3	Stanfield Natural Gas Swing	\$ 0.54	\$ 0.67	\$ 0.61
Q4	Tennessee Zone 0 Natural Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
Q5	NYISO Zone C 5 MW Cal-Mo Day-Ahead Peak LBMP	\$ 0.35	\$ 0.40	\$ 0.38
Q7	NGPL STX Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
Q8	PJM Pepco Zone Offpeak Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
Q9	FI Gas Zone 3 Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
QA	Gasoil (ICE) Mini Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
QP	Western Rail CSX Coal Swap	\$ 2.25	\$ 2.50	\$ 2.38
QX	Eastern Rail CSX Coal Swap	\$ 4.35	\$ 5.00	\$ 4.68
R3	PJM BGE Zone Offpeak Cal-Mo Day-Ahead LMP	\$ 0.02	\$ 0.03	\$ 0.03
R6	ISO New England W. Central Mass Zone 5 MW Cal-Mo Day-Ahead Peak LMP	\$ 0.35	\$ 0.40	\$ 0.38
R7	PJM AEP Dayton Hub Offpeak Cal-Mo Day-Ahead LMP Swap	\$ 0.02	\$ 0.03	\$ 0.03
R8	PJM PEPCO Zone Peak Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
RD	U.S. Gulf Coast No. 2 Crack Spread Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
RG	European Argus Gasoline Crack Spread Swap	\$ 1.70	\$ 2.70	\$ 2.20
RH	RBOB vs. Heating Oil Swap	\$ 1.70	\$ 2.70	\$ 2.20
RI	RBOB (Platts) vs. NYMEX RBOB Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
RK	Singapore Jet Kero vs. Gasoil Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
RL	RBOB Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
RM	RBOB Crack Spread	\$ 1.70	\$ 2.70	\$ 2.20
RU	U.S. Gulf Coast Unl 87 Crack Spread Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
RV	RBOB Up-Down Calendar Swap	\$ 1.70	\$ 2.70	\$ 2.20
RY	RBOB (Platts) Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
RZ	Conventional Gasoline vs. RBOB Swap	\$ 2.20	\$ 2.70	\$ 2.45
S4	PJM APS Zone Peak Cal-Mo Day-Ahead LMP Swap	\$ 0.35	\$ 0.40	\$ 0.38
S7	Texas Gas Zone SL Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
S9	Columbia Gulf LA Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
SD	Singapore 180cst vs. 380cst Fuel Oil Spread Swap	\$ 6.00	\$ 9.00	\$ 7.50
SE	Singapore 380cst Fuel Oil Swap	\$ 6.00	\$ 9.00	\$ 7.50
SF	SoCal Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SG	Singapore Gasoil Swap	\$ 0.85	\$ 1.35	\$ 1.10
SH	Dominion - Appalachia South Point Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SJ	San Juan Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SK	PG&E Citygate Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SL	Permian Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SM	Houston Ship Channel Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SN	Henry Hub Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SP	Singapore Naphtha Swap	\$ 0.85	\$ 1.35	\$ 1.10

SQ	ANR Okla. Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SR	Kern River Opal Plant Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SS	Chicago Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
ST	Transco Zone 6 Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SU	Sumas Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SV	Panhandle Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SX	TETCO M-3 Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SY	Waha Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
SZ	Sonat Basis Futures Contract	\$ 0.54	\$ 0.67	\$ 0.61
T2	TETCO STX Natural Gas Swing	\$ 0.54	\$ 0.67	\$ 0.61
T3	NYISO Zone G 5 MW Calendar-Month Day Ahead Peak LBMP	\$ 0.35	\$ 0.40	\$ 0.38
T4	Tennessee Zone 0 Natural Gas Swing	\$ 0.54	\$ 0.67	\$ 0.61
T5	NGPL STX Natural Gas Basis	\$ 0.54	\$ 0.67	\$ 0.61
T6	Transco Zone 3 Natural Gas Swing	\$ 0.54	\$ 0.67	\$ 0.61
T7	Tennessee 500 Leg Natural Gas Swing	\$ 0.54	\$ 0.67	\$ 0.61
T8	MichCon Natural Gas Swing	\$ 0.54	\$ 0.67	\$ 0.61
T9	SoCal City-gate Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
TA	Questar Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
TB	Texas Gas Zone SL Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
TE	TETCO ELA Basis	\$ 0.54	\$ 0.67	\$ 0.61
TG	TC1 Ras Tanura To Yokohama 75k Mt	\$ 4.00	\$ 5.00	\$ 4.50
TH	TC5 Ras Tanura To Yokohama 55k Mt	\$ 4.00	\$ 5.00	\$ 4.50
TI	TD5 West Africa To USAC 130k Mt	\$ 4.00	\$ 5.00	\$ 4.50
TJ	TC4 Singapore To Japan 30k Mt	\$ 4.00	\$ 5.00	\$ 4.50
TK	TD7 North Sea To Continent 80k Mt	\$ 4.00	\$ 5.00	\$ 4.50
TL	TD3 Meg To Japan 250k Mt	\$ 4.00	\$ 5.00	\$ 4.50
TM	TC2 Continent To Usac 37k Mt	\$ 4.00	\$ 5.00	\$ 4.50
TN	Freight Route TD9 Swap	\$ 4.00	\$ 5.00	\$ 4.50
TO	Freight Route TD10DSwap	\$ 4.00	\$ 5.00	\$ 4.50
TP	Gasoil 10ppm Cargoes CIF NWE vs. ICE Gasoil Swap	\$ 12.00	\$ 18.00	\$ 15.00
TR	Transco Zone 4 Basis	\$ 0.54	\$ 0.67	\$ 0.61
TU	Gasoil 0.1 Cargoes CIF NWE vs. ICE Gasoil Swap	\$ 12.00	\$ 18.00	\$ 15.00
TW	Gasoil 0.1 Cargoes CIF NWE Swap	\$ 6.00	\$ 9.00	\$ 7.50
TX	TETCO STX Basis Swap	\$ 0.54	\$ 0.67	\$ 0.61
TY	Gasoil 10ppm Cargoes CIF NWE Swap	\$ 6.00	\$ 9.00	\$ 7.50
U2	ISO New England New Hampshire Zone 5 MW Cal-Mo Day-Ahead Peak	\$ 0.35	\$ 0.40	\$ 0.38
U3	ISO New England New Hampshire Zone 5 MW Cal-Mo Day-Ahead O-Pk	\$ 0.02	\$ 0.03	\$ 0.03
U4	ISO New England Rhode Island Zone 5 MW Cal-Mo Day-Ahead Peak	\$ 0.35	\$ 0.40	\$ 0.38
U5	ISO New England Rhode Island Zone 5 MW Cal-Mo Day-Ahead O-Pk	\$ 0.02	\$ 0.03	\$ 0.03
U6	ISO New England Internal Hub 5 MW Cal-Mo Day-Ahead Peak	\$ 0.35	\$ 0.40	\$ 0.38

U7	Diesel 10ppm Barges FOB Rdam BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
U8	CIG Rockies Natural Gas Swing	\$ 0.54	\$ 0.67	\$ 0.61
U9	ICE Gasoil BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
UA	Singapore Fuel Oil 180cst Calendar Swap	\$ 6.00	\$ 9.00	\$ 7.50
UB	European Dated Brent Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
UD	Northern Illinois Hub Calendar-Day LMP (PJM)	\$ 0.20	\$ 0.20	\$ 0.20
UF	European 1% Fuel Oil NWE Calendar Swap	\$ 6.00	\$ 9.00	\$ 7.50
UH	European 1% Fuel Oil Rotterdam Calendar Swap	\$ 6.00	\$ 9.00	\$ 7.50
UI	European 3.5% Fuel Oil MED Calendar Swap	\$ 6.00	\$ 9.00	\$ 7.50
UJ	European Jet Kero NWE Calendar Swap	\$ 6.00	\$ 9.00	\$ 7.50
UM	Northern Illinois Hub Calendar-Month LMP Swap (PJM)	\$ 4.00	\$ 4.00	\$ 4.00
UN	European Naphtha Calendar Swap	\$ 6.00	\$ 9.00	\$ 7.50
UO	Northern Illinois Hub Off-Peak Calendar-Month LMP Swap (PJM)	\$ 4.00	\$ 4.00	\$ 4.00
UR	European Jet Kero Rotterdam Calendar Swap	\$ 6.00	\$ 9.00	\$ 7.50
US	ULSD Up-Down (Argus) Swap	\$ 2.20	\$ 2.70	\$ 2.45
UT	No. 2 Up-Down Spread Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
UV	European 3.5% Fuel Oil Rotterdam Calendar Swap	\$ 6.00	\$ 9.00	\$ 7.50
UY	NY ULSD vs. NYMEX HO Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
UZ	Gasoline Up-Down (Argus) Swap	\$ 2.20	\$ 2.70	\$ 2.45
V2	US Dollar/Colombian Peso Futures	\$ 2.00	\$ 2.25	\$ 2.13
V3	PJM AEP Dayton Hub 5 MW Cal-Mo Real-Time O-Pk	\$ 0.02	\$ 0.03	\$ 0.03
V4	Mt. Belvieu Ethane (OPIS) BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
V5	Mt. Belvieu Nat Gas (OPIS) BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
V6	Mt. Belvieu Propane (OPIS) BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
V7	WTI (Argus) Trade Month Swap	\$ 0.85	\$ 1.35	\$ 1.10
V8	Malin Nat Gas Index Swap	\$ 0.54	\$ 0.67	\$ 0.61
V9	Freight Route TC4 BALMO Swap	\$ 15.00	\$ 20.00	\$ 17.50
VD	AEP-Dayton Hub Calendar-Day LMP Swap	\$ 0.20	\$ 0.20	\$ 0.20
VF	ERCOT Broker North Index Calendar-Day Peak	\$ 4.00	\$ 4.00	\$ 4.00
VH	ERCOT Broker Houston Index Calendar-Day Peak	\$ 4.00	\$ 4.00	\$ 4.00
VI	Ventura Nat Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
VJ	ERCOT Broker South Index Calendar-Day Peak	\$ 4.00	\$ 4.00	\$ 4.00
VK	New York Harbor 1.0% Fuel Oil BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
VL	Gasoil 0.1 Barges FOB Rdam Swap	\$ 6.00	\$ 9.00	\$ 7.50
VM	AEP-Dayton Hub Calendar-Month LMP Swap	\$ 4.00	\$ 4.00	\$ 4.00
VN	Sellers Choice MCPE Pricing Mthly	\$ 4.00	\$ 4.00	\$ 4.00
VP	AEP-Dayton Hub Off-Peak Monthly	\$ 4.00	\$ 4.00	\$ 4.00
VQ	New York 0.3% Fuel Oil Swap	\$ 0.85	\$ 1.35	\$ 1.10
VR	New York 1% Fuel Oil vs. Gulf Coast 3% Fuel Oil Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
VS	Ventura Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61

VU	Singapore Gasoil BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
VV	Gulf Coast ULSD (Platts) vs. Gulf Coast Jet Spread Swap	\$ 2.20	\$ 2.70	\$ 2.45
VX	CenterPoint East Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
VY	Sellers Choice MCPE Pricing Daily	\$ 0.20	\$ 0.20	\$ 0.20
VZ	Gulf Coast 3.0% Fuel Oil BALMO Swap	\$ 2.20	\$ 2.70	\$ 2.45
W1	Conway Propane (OPIS) Swap	\$ 0.85	\$ 1.35	\$ 1.10
W2	ISO New England Maine Zone 5 MW Calendar-Month Day-Ahead Offpeak	\$ 0.02	\$ 0.03	\$ 0.03
W3	Mont Belvieu Natural Gasoline (OPIS) Swap	\$ 0.85	\$ 1.35	\$ 1.10
W4	PJM APS Zone Offpeak Cal-Mo Day-Ahead	\$ 0.02	\$ 0.03	\$ 0.03
W5	Tenn 800 Leg Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
W6	PJM PSEG Zone Offpeak Cal-Mo Day-Ahead	\$ 0.02	\$ 0.03	\$ 0.03
W8	Mont Belvieu Ethane (OPIS) Swap	\$ 0.85	\$ 1.35	\$ 1.10
W9	Malin Natural Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
WJ	LLS (Argus) vs. WTI Spread Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
WK	LLS (Argus) vs. WTI Spread Trade Month Swap	\$ 2.20	\$ 2.70	\$ 2.45
WL	Mars (Platts) vs. WTI Spread Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
WP	Mars (Platts) vs. WTI Spread Trade Month Swap	\$ 2.20	\$ 2.70	\$ 2.45
WQ	Gasoil 0.1 Barges FOB Rdam vs. ICE Gasoil Swap	\$ 12.00	\$ 18.00	\$ 15.00
WR	Gasoil 0.1 Cargoes FOB NWE Swap	\$ 6.00	\$ 9.00	\$ 7.50
WT	Gasoil 0.1 Cargoes FOB NWE vs. ICE Gasoil Swap	\$ 12.00	\$ 18.00	\$ 15.00
X1	PJM AECO Zone Offpeak Cal-Mo Day-Ahead	\$ 0.02	\$ 0.03	\$ 0.03
X2	Columbia Gulf Mainline Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
X3	Transco Zone 2 Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
X4	Transco Zone 1 Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
X5	FI Gas Zone 2 Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
X6	Gasoil 0.1 Cargoes CIF MED BALMO	\$ 15.00	\$ 20.00	\$ 17.50
X7	ULSD 10ppm Cargoes CIF MED BALMO	\$ 15.00	\$ 20.00	\$ 17.50
X8	TX Eastern WLA Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61
X9	Jet Fuel Barges FOB Rdam BALMO	\$ 15.00	\$ 20.00	\$ 17.50
XA	LLS (Argus) Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
XB	WTS (Argus) Calendar Swap	\$ 0.85	\$ 1.35	\$ 1.10
Y1	PJM AECO Zone Peak Cal-Mo Day-Ahead	\$ 0.35	\$ 0.40	\$ 0.38
Y2	Mont Belvieu Isobutane (OPIS) Swap	\$ 0.85	\$ 1.35	\$ 1.10
Y3	New York 2.2% Fuel Oil (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
Y4	New York 0.7% Fuel Oil (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
Y5	Mt. Belvieu Normal Butane (OPIS) BALMO	\$ 2.20	\$ 2.70	\$ 2.45
Y6	Transco Zone 3 Natural Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
Y7	Tennessee 500 Leg Natural Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
Y8	MichCon Natural Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
Y9	TX Gas Zone 1 Nat Gas Swing Swap	\$ 0.54	\$ 0.67	\$ 0.61

YF	New York Heating Oil (Platts) Swap	\$ 0.85	\$ 1.35	\$ 1.10
YH	New York Heating Oil (Platts) vs. NYMEX HO Swap	\$ 2.20	\$ 2.70	\$ 2.45
YK	Gulf Coast LSD Crack Spread	\$ 2.20	\$ 2.70	\$ 2.45
YL	Up Down Gulf Coast LSD vs. NYMEX HO Spread	\$ 2.20	\$ 2.70	\$ 2.45
YS	NY ULSD Swap	\$ 0.85	\$ 1.35	\$ 1.10
YU	NY ULSD Crack Spread	\$ 2.20	\$ 2.70	\$ 2.45
YV	Mars (Argus) vs. WTI Spread Trade Month	\$ 2.20	\$ 2.70	\$ 2.45
YX	Mars (Argus) vs. WTI Spread Calendar Swap	\$ 2.20	\$ 2.70	\$ 2.45
Z1	Ethanol (Platts) T2 FOB Rdam Incl Duty Swap	\$ 0.85	\$ 1.35	\$ 1.10
Z2	Mont Belvieu Normal Butane (OPIS) Swap	\$ 0.85	\$ 1.35	\$ 1.10
Z3	1.5% Fuel Oil Barges FOB Rdam Swap	\$ 6.00	\$ 9.00	\$ 7.50
Z4	Gasoil 0.1 CIF MED Swap	\$ 6.00	\$ 9.00	\$ 7.50
Z5	Gasoil 0.1 CIF MED vs. ICE Gasoil	\$ 12.00	\$ 18.00	\$ 15.00
Z6	ULSD 10ppm Cargoes CIF MED Swap	\$ 6.00	\$ 9.00	\$ 7.50
Z7	ULSD 10ppm CIF MED vs. ICE Gasoil	\$ 12.00	\$ 18.00	\$ 15.00
Z8	CIG Rockies Natural Gas Index	\$ 0.54	\$ 0.67	\$ 0.61
Z9	PJM AEP Dayton Hub 5 MW Calendar-Month Real-Time Peak	\$ 0.35	\$ 0.40	\$ 0.38
ZE	ERCOT Broker Sellers Choice Index	\$ 4.00	\$ 4.00	\$ 4.00
ZF	ERCOT Broker North Index Peak	\$ 4.00	\$ 4.00	\$ 4.00
ZH	ERCOT Broker Houston Index Peak	\$ 4.00	\$ 4.00	\$ 4.00
ZT	ERCOT Broker South Index Peak	\$ 4.00	\$ 4.00	\$ 4.00