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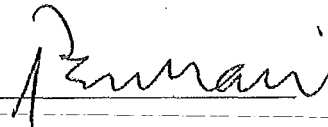
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CERTIFICATION:
COMPLIANCE THAT THE ADOPTED RULES COMPLY WITH THE COMMODITY
EXCHANGE ACT (CEA) AND THE REGULATIONS THEREUNDER

ICE Clear Europe Limited, a derivatives clearing organization registered with the Commodity Futures Trading Commission, hereby certifies that the "ICE Clear Europe Procedures" adopted on 14 July 2011 and effective on 16 July 2011, comply with the Commodity Exchange Act and the regulations thereunder.

In witness whereof, the undersigned has signed this Certification as of the 14th day of July 2011.

By: 

Name: Patrick Davis

Title: Company Secretary

CLEARING PROCEDURES

(I) CLEARING PROCEDURES

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CLEARING PROCEDURES

1. SYSTEMS⁴

- 1.1 The Clearing House's primary systems, to which Clearing Members require interfaces, consist of:
- (a) Post-trade administration/clearing and settlement processing: ("the ICE Post Trade and Clearing Systems" or "the ICE Systems");
 - (b) Risk management: the ICE Systems and SPAN®;
 - (c) Banking: ECS;
 - (d) Deliveries: ICE in-house system; and
 - (e) Billing: ICE in-house system.
- 1.2 These Clearing Procedures deal primarily with matters relating to post-trade administration, clearing and settlement and risk management. Details relating to finance and deliveries are set out in the Finance Procedures and Delivery Procedures respectively.
- 1.3 **Clearing Members should immediately inform the Clearing House of any event, system-related or otherwise, that would prevent them from operating timely and accurately on the Markets cleared by the Clearing House. Clearing Members must, at all times, ensure that they are able to continuously monitor communication facilities for receipt of communications from the Clearing House.**
- 1.4 These Clearing Procedures apply only to Energy Contracts.

2. TRADE CLEARING AND POSITION MANAGEMENT

2.1 ~~The Clearing~~Clearing Systems

- (a) The components of the ICE Systems are licensed to, and supplied and maintained for the benefit of, the Clearing House. The ICE Systems are integrated trade registration and clearing processing systems used for the clearing of the relevant Market.
- (b) The ICE Systems work together to process transactions from the time of trading and entry into the system, through the maintenance and settlement of Open Contract Positions, the calculation of Margin, and the delivery/expiry of Contracts.

2.2 Trade registration and clearing process

- (a) The instant a Contract is formed pursuant to Rule 401, the Clearing House becomes the Buyer to the Selling Clearing Member and the Seller to the Buying Clearing Member.
- (b) Data in relation to matched trades will automatically pass to the ICE Systems.
- (c) The ICE Systems receive details of trades in real-time from the relevant Market. It allows Clearing Members and their Representatives to perform the following functions, among others:
 - (i) assign trades to one of various accounts described below;
 - (ii) allocate trades to other Clearing Members (within one hour of trading) as allowed under Rule 408(a)(ii) and Market Rules or between position keeping accounts;

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- (iii) accept trades allocated or split by other Clearing Members (within one hour of trading) as allowed under Rule 408(a)(ii) and Market Rules;
 - (iv) allocate or split trades between different position keeping accounts;
 - (v) enter position settlement instructions;
 - (vi) input consolidation crosses in order to consolidate trades at various prices into average prices; and,
 - (vii) view trading history and status of trades.
- (d) Clearing Members should refer to the ICE Systems user guides for more detailed information concerning the ICE Systems' functionality.
- (e) The ICE Systems will allow Clearing Members to perform the following functions, among others:
- (i) monitor Open Contract Positions;
 - (ii) close out open Contracts by netting off equal and opposite Contracts in its Customer ~~Account~~Accounts;
 - (iii) process physical delivery of Commodities pursuant to Futures Contracts;
 - (iv) review Margin requirements; and,
 - (v) exercise or abandonment of Option Contracts.
- (f) Clearing Members should refer to the ICE Systems user guide for more detailed information concerning ICE Systems' functionality. A number of reports are available in the ICE Systems, the list and details of which are available in the ICE Systems user guide and ICE Clear Europe Systems user guide.
- (g) In the event of any system errors or other systemic issues connected with the ICE Systems, Clearing Members should contact the Clearing House's Operations department.
- (h) In the event of any processing errors or error in communications with the Clearing House, Clearing Members should contact the Clearing House's Operations department.

2.3 Position keeping

- (a) Position-keeping activities are governed by Market Rules. In the event of any conflict between these Procedures and Market Rules in relation to position-keeping, Market Rules shall prevail.
- (b) Open Contract Positions can be kept in up to six accounts within the ICE Systems, identified in the ICE Systems by one letter as follows:

Accounts linked to Proprietary Account for purposes of the Rules:

- (i) H – House;
- (ii) N - Non-Segregated Client;
- (iii) S – Segregated Client;

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- (iii) ~~(iv)~~-L - Individual Trader (not available for FCM Clearing Members);
- (iv) ~~(v)~~-D - Default (trades not assigned to a specific account or sought to be allocated but left unclaimed by another Clearing Member will automatically clear in the default account); and,
- (v) ~~(vi)~~-G – Gas Associate (not available for FCM Clearing Members);
- (vi) U – Unallocated (for intra-day usage only);

Accounts linked to a Customer Account:

- (vii) S - segregated client (the only available Customer Account for Clearing Members that are not FCM Clearing Members but also available for FCM Clearing Members; maps to General Customer Account);
- (viii) F – maps to DCM Customer Account (only available for FCM Clearing Members);
- (ix) W – maps to Swap Customer Account (only available for FCM Clearing Members);
- (x) Z – maps to Non-DCM/Swap Customer Account (only available for FCM Clearing Members);

-
- (c) Clearing Members may maintain separate position-keeping accounts for each Exchange member or OTC Participant for whom they provide clearing services.
 - (e) ~~The House (H), Non-Segregated-Client (N), Individual Trader (L), Default (D), and Gas-Associate (G) accounts are linked to the Proprietary Account for purposes of the Rules. The Segregated-Client (S) account is linked to the Customer Account for the purposes of the Rules. This is described further in paragraph 3 of this section.~~
 - (d) Where a Clearing Member holds accounts of Exchange members or OTC Participants who are not Clearing Members, the mapping of these accounts to the Customer Account or Proprietary Account will be determined by the Clearing Member in conjunction with the relevant Market. Segregated accounts will however always map to the Customer Account.

2.4 **Open Contract Positions and Close-outs**

- (a) The House (H), Individual Trader (L) and Gas Associate (G) accounts will only reflect net Open Contract Positions. Systematic netting will take place before any Option exercise or delivery allocation.
- (b) The Non-Segregated Client (N), Segregated-Client (S) and Default (D) and various Customer Account related (S, F, W, Z) accounts will hold gross Open Contract Positions, showing all sell and all buy positions that have not been netted or closed out as Open Contract Positions. The ICE Systems allow Clearing Members to close out Open Contract Positions that are held gross. In order to ensure a true representation of Open Contract Positions, Clearing Members are required to perform manual close-outs (netting) in the accounts where gross Open Contract Positions are maintained (N, D, S, F, W and SZ). Clearing Members are responsible for inputting any required manual netting or close-out instructions in relation to such accounts.
- (c) Any close-outs should be performed in a fashion and at a time in accordance with Exchange Rules and in any event before Options expire or delivery processes commence. Position transfers between accounts in the ICE Systems must be complete at or before 10:00 am in order to be reflected in Open Contract Positions and Margin calls calculated at the end of that day.

2.5 Invoicing Back, Void Contracts, etc.

- (a) Any Contracts which are subject to Invoicing Back will be reflected by the entry into by the Clearing House through the ICE Systems of a new Contract of opposite effect to the original Contract (or pursuant to such other terms or prices as are determined by the Clearing House pursuant to the Rules). Clearing Members will be notified of Contracts subject to Invoicing Back or amendment by the Clearing House's Operations department. Each such event will be confirmed in writing.
- (b) Any Contracts which are void or voided will be deleted from the ICE Systems by the Clearing House. Clearing Members will be notified of Contracts which are void or voided by the Clearing House's Operations department. Each such event will be confirmed in writing.
- (c) The Clearing House may make other trade or Open Contract Position adjustments as directed by the relevant Market. In each such event, the Clearing House's Operations department will contact the Clearing Member and confirm such adjustment in writing.

3. FINANCIAL ACCOUNTS

3.1 Margining accounts

- (a) While Open Contract Positions are held in up to six different accounts through the ICE Systems, the margining of Open Contract Positions will be consolidated through two accounts as follows:
 - (i) H, N, L, D and G and U will be margined together via the House (H) account (referred to as the "Proprietary Account" under the Rules and herein); and
 - (ii) S will be margined separately via the Client (C) account (referred to as the "General Customer Account" under the Rules and herein);
 - (iii) F will be margined separately via the "DCM Customer Account" under the Rules;
 - (iv) W will be margined separately via the "Swap Customer Account" under the Rules;
 - (v) Z will be margined separately via the "Non-DCM/Swap Customer Account" under the Rules.
- (b) Proprietary Account and each separate Customer Account will be subject to calculations and calls for Margin separately. Transfers or offsets between the any two such accounts will not be possible. These two accounts are also all treated separately following any Event of Default, under Part 9 of the Rules.
- (c) Records of all financial information including, but not limited to, Margin requirements, cash balances, Collateral, contingent Margin, Buyer's Security and Seller's Security will be held in ICE Clear Europe's Extensible Clearing System ("ECS") within the ICE Systems. The naming convention for the accounts in ECS will be the Clearing Member's three letter mnemonic followed by the account type (e.g. XXXH for a Proprietary Account or XXXC for a Customer Account).
- (d) Clearing Members can find more information about ECS functions and facilities in the ICE Systems user guide.

3.2 Guaranty Fund account

- (a) Each Clearing Member's Guaranty Fund Contribution will be held in a separate account, recorded in ECS under the name XXXH-GUAR.

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Table A: Summary of Account Codes

the ICE Systems Position Account	the ICE Systems Term Sy stems Term	ECS Term	ECS Account name	Rulebook
N/A	N/A	Guaranty Fund Account	XXXH-GUAR	Guaranty Fund Contribution
H N L D G U	House Non-Segregated Client Individual Trader Default <u>Gas Associate</u> <u>Unallocated</u>	House Account (H)	XXXH	Proprietary Account
S	Segregated Client	<u>General Client</u> Account (C)	XXXC	<u>General</u> Customer Account
<u>E</u>	<u>DCM Client</u>	<u>DCM Client</u> Account (F)	<u>XXXF</u>	<u>DCM Customer</u> <u>Account</u>
<u>W</u>	<u>Swap Client</u>	<u>Swap Client</u> Account (W)	<u>XXXW</u>	<u>Swap Customer</u> <u>Account</u>
<u>Z</u>	<u>Non-DCM/Swap</u> <u>Client</u>	<u>Non-DCM/Swap</u> <u>Client Account</u> (Z)	<u>XXXZ</u>	<u>Non-DCM/Swap</u> <u>Customer</u> <u>Account</u>

4. MARGIN PROCEDURES

4.1 General

The matters described in this section will be recorded through ECS and will form part of the Clearing House's daily Margin processes. Margin requirements will determine whether funds are needed to be paid to, or received from, the relevant Clearing Member. Any required payments will be effected through Approved Financial Institutions that participate in the Assured Payment System (APS), as described in the Finance Procedures.

4.2 Original Margin

- (a) ~~Original Margin calculations are made separately in respect of a Clearing Member's Customer Account and Proprietary Account and each of its Customer Accounts.~~ No Margin offset is possible between any of these two accounts. Original Margin calculations for the Proprietary Account and for the Customer Accounts of Clearing Members that are not FCMs will be applied to net positions for each Contract Set rather than the sum of the gross positions for a Set.
- (b) Original Margin parameters are set by the Clearing House within the framework of the policy approved by the Risk Committee. Margin parameters applicable from time to time will be issued and amended by Clearing House Circular and published on the Clearing House's website.
- (c) The Clearing House will notify Clearing Members of any change to Original Margin parameters by Circular no later than the day before calls are made based on the new parameters. For routine changes, the Clearing House will provide five Business Days' advance notice of changes to Margin parameters, unless another period is specified in the relevant Circular.

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- (d) Original Margin requirements will be calculated at close of business on a daily basis, for both Proprietary Accounts and Customer Accounts, using the SPAN®* algorithm.

4.3 Variation Margin

With the exception of Premium Up-Front Options (discussed in paragraph 4.4(c) below), all open Contracts are marked to market daily in accordance with the Contract Terms (which includes, for ICE Futures Europe Contracts, the contract terms set out in ICE Futures Europe Rules). Profits and losses are credited to or debited from the relevant Nominated Customer Account or Nominated Proprietary Account of each Clearing Member as set out in the Finance Procedures.

4.4 Options Premium

- (a) The Clearing House clears two types of Options with different margining methodology, “Premium Up-Front” and “Future-Style”.
- (b) Future-Style Options (e.g. Brent) are marked to market and subject to Variation Margin calls daily in the same way as for Future Contracts.
- (c) Premium Up-Front Options (e.g. Emissions) are subject to a full premium charge or credit on the day on which the Option Contract first arises under the Rules (i.e. the day of trading) as part of the overnight margining process. After the premium has been paid, Margin is calculated on an ongoing basis with reference to the difference between the Strike Price and the relevant daily Settlement Price (net liquidating value).
- (d) The table⁴ below details the premium types for the Options currently cleared by the Clearing House as well as their exercise style (discussed further in paragraph 5 of this section).

Options Contract	Premium type	Exercise style
Gas Oil	Future-Style	American
Brent	Future-Style	American
WTI	Premium Up-Front	American
Emissions (ECX and CER)	Premium Up-Front	European
Henry Hub (PHE)	Premium Up-Front	European
Henry Hub (PHH)	Future-Style	European
Brent APO (I)	Premium Up-Front	Asian
Gas Oil APO (GSP)	Premium Up-Front	Asian
WTI APO (R)	Premium Up-Front	Asian
Brent EU-Style (BUL)	Premium Up-Front	European
Gas Oil EU-Style (GUL)	Premium Up-Front	European
WTI EU-Style (WUL)	Premium Up-Front	European
PJM Mini (PMI)	Premium Up-Front	American
SP-15 Mini (SPY)	Premium Up-Front	American

4.5 Cash Settlement

* SPAN is a registered trademark of Chicago Mercantile Exchange Inc., used herein under license. Chicago Mercantile Exchange Inc. assumes no responsibility in connection with the use of SPAN by any person or entity. SPAN is a risk evaluation and margin framework algorithm.

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- (a) The Reference Price used by the ICE Systems automatic Option exercise facility to determine whether an Option is In The Money is the Settlement Price of the relevant Futures Contract on the day of the expiry of the Option.
- (b) For example:
 - (i) for all ICE Futures Europe Options, the Reference Price will be (except in unusual circumstances) the Settlement Price of the underlying Future on the expiry day; and
 - (ii) for the ICE OTC Natural Gas Swap, the Reference Price will be (except in unusual circumstances) the published monthly penultimate Settlement Price for the Henry Hub Natural Gas Contract.

5.7 Exercise Deadlines on Expiry Day

- (a) Pursuant to Market Rules and the Contract Terms, Clearing Members have a limited period after the time when trading in an Option Set ceases to enter exercise notifications and/or amend automatic exercise settings in the ICE Systems for American-Style Options. Once the ICE Systems deadline has passed for the exercise of an Option Set, it will not be possible to input any exercise instructions or alter the automatic exercise settings. Options which have not been exercised in accordance with these Procedures at that time will be abandoned.
- (b) Clearing Members are advised via the ICE Systems messages of the time by which all position maintenance instructions for expiring Options must be inputted and when the ICE Systems Delivery/Exercise HIT report is available by selecting the relevant menu item in the ICE Systems.
- (c) Table B details the deadlines for exercise of the American-Style Options currently supported by the Clearing House:

Table B: Exercise Deadlines on Expiry Day⁴

Contract	Time Option ceases trading	Time before which Option may be manually exercised
ICE Brent Options	19:30	20:30
ICE Gasoil Options	16:30	17:30
ICE ECX CFI EUA and CER Options	16:15	N/A
ICE WTI Options	19:30	22:30
Natural Gas Swap Fixed Price for NYMEX Penultimate Options	21:30	N/A
Brent APO (I)	19:30	N/A
Gas Oil APO (GSP)	16:30	N/A
WTI APO (R)	19:30	N/A
Brent EU-Style (BUL)	19:30	N/A
Gas Oil EU-Style (GUL)	16:30	N/A
WTI EU-Style (WUL)	19:30	N/A
PJM Mini (PMI)	20:30	21:30
SP-15 Mini (SPY)	20:30	21:30

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- (d) All specified times in Table B are UK times. Time differences with other locations will vary as a result of British summer time and US daylight saving time.
- (e) **In the event that a Clearing Member's ICE Systems Options Exercise facilities are unavailable, it is essential that the Clearing House's Operations department and the relevant Market's compliance department are informed. In such circumstances the Clearing House will determine appropriate steps to be taken in order to ensure exercise instructions can be processed, as appropriate.**
- (f) The Clearing House can modify any exercise deadline at its discretion in accordance with the Rules. Any such modification shall take effect as an amendment to Contract Terms pursuant to Rule 104. Amendments to deadlines may occur following a Force Majeure Event and otherwise at the Clearing House's discretion.

5.8 Assignments Allocation

- (a) If, in relation to exercise of a particular Option Set, there are more open Short Options than are exercised by the holders of Long Options, the Clearing House will select Clearing Members with Short Open Contract Positions in the same Option Set against which to exercise a corresponding Option or Options and subsequently become party to a Future Contract or Contracts.
- (b) Option assignment is performed by reference to each Clearing Member's ICE Systems position-keeping accounts i.e. assignments are made separately for each such position-keeping account ~~H/N/S/D/L~~ the Proprietary Account and each Customer Account of a Clearing Member, as follows:

- (i) Clearing Members holding Short Open Contract Positions in the same Option Set will first be assigned with the following number of exercised Short Options (and hence, Future Contracts):

$$\text{SOCP}(\text{CM}) \times \text{LOCP}(\text{all}) / \text{SOCP}(\text{all})$$

where:

SOCP(CM) = the Short Open Contract Position for the relevant position-keeping account of the relevant Clearing Member;

LOCP (all) = the total number of Long Options of the relevant Option Set being exercised from all relevant position-keeping accounts by all Clearing Members; and

SOCP (all) = the total number of Short Open Contract Positions in the relevant Option Set in all relevant position-keeping accounts of all Clearing Members,

- (ii) any fractions produced by the calculation in paragraph (i) shall be rounded down and Clearing Members shall not be assigned fractions of a Future Contract; and
- (iii) remaining unassigned Future Contracts following completion of the processes described in paragraphs (i) and (ii) shall be distributed among position-keeping accounts of Clearing Members with unassigned Short Aggregated Contract Positions, one lot at a time, to the largest remaining fractional quantities until the whole quantity is distributed.

- (c) Below is an example of this allocation method, where 71 of 111 Contracts are exercised:

Clearing Member	Short Open	Calculated allocation	Rounded allocation	Residual	Fraction remaining	Residual allocation	Total allocated
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	Contract Position						
AAA-H	13	8.8153	8		0.8153	1	9
AAA-S	13	8.8153	8		0.8153	1	9
BBB-H	18	11.5135	11		0.5135		11
CCC-H	45	28.7838	28		0.7838		28
DDD-H	22	14.0721	14		0.0721		14
Totals	111	71	69	2	2.00	2	71

6. CLEARING PROCEDURES APPLICABLE TO ICE OTC TRANSACTIONS

6.1 Introduction

- (a) Pursuant to Annex K of the ICE OTC Participant Agreements, all of the rights, duties and obligations of ICE OTC Participants with respect to the formation of cleared contracts and the clearing process for cleared products based on ICE OTC Transactions are those set forth in the Rules and Procedures. All ICE OTC Participants have therefore agreed to the application of the provisions in this section 6, regardless of whether or not they are a Clearing Member.
- (b) Where an ICE OTC Participant is authorised to have its Eligible Transactions submitted for clearing, the provisions of this section 6 shall be incorporated into and form part of: (i) the Contract Terms of the Contract between the Clearing Member and the Clearing House; and (ii) the terms and conditions of any Corresponding Contract between an ICE OTC Participant which is not a Clearing Member and its Clearing Member (if applicable). In the event of a conflict between any provision of any such agreement and any provision of this section 6, the provision of this section 6 shall prevail.
- (c) In this section, the terms “**Broker**”, “**Exchange**”, “**FCM**”, “**System**” and “**Trade Give-Up**” have the same meaning as that given to such term in the standard form of ICE OTC Participant Agreement published by the ICE Inc. OTC Operator from time to time.
- (d) For the avoidance of doubt, this section 6 creates Bilateral Obligations for purposes of Rule 102(n).

6.2 Pre-requisites to clearing of ICE OTC Transactions

Rule 401(a)(ii) and 401(a)(iv) provide for Contracts to arise pursuant to ICE OTC Transactions in any instance in which, in accordance with relevant ICE OTC Participant Agreements and the Procedures, the Transaction is to proceed to clearing. This section 6.2 sets out the instances in which such a transaction is to proceed to clearing. For transactions not submitted through Brokers, in order for an ICE OTC Transaction to proceed to clearing, both ICE OTC Participants must be Eligible Participants and the transaction must be in an Eligible Transaction, in each case as defined below. For transactions submitted through Brokers, in order for an ICE OTC Transaction to proceed to clearing, the Broker submitting the ICE OTC Transaction must be an “Eligible Broker” (as defined below) and the ICE OTC Transaction must be submitted in accordance with the applicable ICE OTC Participant Agreement and ICE OTC Broker Agreement.

- (a) “Eligible Participant”

In order to be an Eligible Participant (i.e. able to submit Eligible Transactions (as defined below) for clearing):

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- (i) An ICE OTC Participant must either (A) have duly designated a Clearing Member to clear Eligible Transactions on its behalf (either directly or through a duly registered broker that clears its customers' trades through the Clearing Member (e.g., an Affiliate of the Clearing Member that is a U.S. futures commission merchant ("FCM")) in the System; *or* (B) be itself a Clearing Member that is authorised by ICE Clear Europe to clear ICE OTC Transactions (and therefore "self-clear"); and
- (ii) the Clearing Member in question must be authorised by the Clearing House and ~~the ICE Ice-OTC Operator~~ for clearing Eligible Transactions through the Clearing House and be set up on the System to do so.

(b) "Eligible Transactions"

To be an Eligible Transaction (i.e. an ICE OTC Transaction that is eligible for clearing):

- (i) the ICE OTC Transaction must relate to a contract of a kind specified in the Contract Terms Procedures;
- (ii) each party to the relevant ICE OTC Transaction must satisfy the Eligible Participant requirements specified above; and
- (iii) the Clearing Member's credit filter and risk controls in the System must allow the relevant ICE OTC Transaction to be processed. Credit filter approval for option orders is limited to a maximum volume check on each order.

(c) "Eligible Broker"

To be an Eligible Broker (i.e. eligible to submit an Eligible Transaction for clearing on behalf of an ICE OTC Participant using the Trade Give-Up service), a Broker must:

- (i) be party to an ICE OTC Broker Agreement with ~~the ICE Ice-OTC Operator~~;
- (ii) be authorised by ~~the ICE Ice-OTC Operator~~ for the Trade Give-Up service and be set up on the System to do so; and
- (iii) have all necessary permissions from that ICE OTC Participant within the System to do so.

6.3 Order Entry and Routing

Rule 401(a)(ii) and 401(a)(iv) provide for Contracts to arise pursuant to ICE OTC Transactions in any instance in which, in accordance with relevant ICE OTC Participant Agreements and the Procedures, the Transaction is to proceed to clearing. The applicable processes for order entry and routing are set out in this section 6.3.

(a) ICE OTC Matched Transactions

When an ICE OTC Participant who has designated a Clearing Member or who itself is a Clearing Member enters an order on the Exchange for an Eligible Transaction, the order is routed to the Clearing Member's credit filter and risk controls in the System. If the order passes both relevant Clearing Members' credit filter and risk controls (as described in paragraph 6.2(b)(iii)), the order may be transmitted to the Exchange and made available for execution. ICE OTC Matched Transactions are only subject to clearing by the Clearing House if both the ICE OTC Participant acting as buyer and the ICE OTC Participant acting as seller choose for the ICE OTC Matched Transaction to be subject to clearing within the System.

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(b) ICE OTC Block Transactions

When an ICE OTC Block Transaction is submitted for clearing, the ICE OTC Block Transaction is routed to the credit filter and risk controls of each relevant ICE OTC Participant's Clearing Member in the System. If the ICE OTC Block Transaction passes the Clearing Members' credit filter and risk controls (as described in paragraph 6.2(b)(iii)), it will be automatically submitted for clearing.

6.4 ~~Creation of Corresponding Contract (Inapplicable Contracts and Agency Relationships (inapplicable to an ICE OTC Participant which is itself the Clearing Member in relation to an ICE OTC Transaction))~~

- (a) Pursuant to Rule 401(l), ~~for Clearing Members that are not FCM Clearing Members,~~ where an Energy Contract arises as a result of ICE OTC Transaction as a result of trading, submission of trade data or other action by a Customer of a Clearing Member, a corresponding contract shall arise between the Customer and that Clearing Member (and may be void or voided) in the manner specified by and in accordance with the Procedures. This section 6.4 sets out certain terms, conditions and other details of such corresponding contracts (each, a "Corresponding Contract") and how they arise and are void or voided. ~~For FCM Clearing Members, there may be an agency relationship between the FCM Clearing Member and its customer, pursuant to the terms of the agreement between them (such relationship, an "Agency Relationship"). No Corresponding Contract shall arise where the Clearing Member is an FCM Clearing Member acting for a Customer where the FCM Clearing Member and Customer in question have an Agency Relationship. Accordingly, Rule 401(l) does not apply to FCM Clearing Members or their Customers (when acting in such a capacity).~~
- (b) Simultaneously with the establishment of any Contract in the name of ~~the~~ Clearing Member, ~~(that is not an FCM Clearing Member)~~ selected by an ICE OTC Participant, an opposite Corresponding Contract shall arise between the Clearing Member and its Customer, with the Selling Clearing Member as buyer or the Buying Clearing Member as seller, as applicable. The Corresponding Contract shall be on the same terms as the Contract except that it is not a cleared Contract (with the result that certain terms applicable only to cleared Contracts will not apply) and that it shall be subject to such amended or different terms and conditions as are or have been agreed between the ICE OTC Participant and such Clearing Member.
- (c) ~~The~~ Corresponding Contract will automatically terminate without any obligation or liability of any party to such Corresponding Contract in the event that the Contract is void or voided pursuant to the Rules, at the same time as the Contract terminates and without need for any further action on the part of any person.
- (d) The Clearing Member selected by an ICE OTC Participant which is its Customer may be suspended, have its membership terminated or be subject to default proceedings by the Clearing House. ICE OTC Participants that are not Clearing Members should be aware that such events may have effects upon Corresponding Contracts or a Customer's ability to enforce their rights under Corresponding Contracts or more generally. ICE OTC Participants should refer to Parts 2, 9 and 10 of the Rules in particular for further details and to other references to Customers in the Rules and Procedures.
- (e) If the Clearing House takes any action in relation to a Contract, without limitation including pursuant to Rule 103 (Delay in performance by the Clearing House), 104 (Invoicing back and specification of terms), 107 (Conversion to other Eligible Currency), 109 (Alteration of Rules, Procedures, Guidance and Circulars), 110 (Extension or Waiver of Rules) or 112 (Force majeure and similar events), each affected Clearing Member may take equivalent action as against the Customer under the Corresponding Contract or Agency Relationship.

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- (f) Each Customer agrees and acknowledges that Clearing Member does not guarantee the Clearing House's performance of any of the Clearing House's obligations under the Rules or any Contract. In the event that the Clearing House fails to make any payment or performance of any obligation owed by it in respect of a Customer Account position corresponding to a Corresponding Contract, the Clearing Member will be entitled to make a corresponding deduction from any payment or forbear any performance otherwise owed by it under such Corresponding Contract (and whereor to the Customer under its Agency Relationship, as applicable). ~~Where~~ any such deduction or forbearance may be attributable to Corresponding Contracts of other of its Customers or Agency Relationships with more than one Customer, the Clearing Member shall allocate such deduction or forbearance among such Customers on a *pro rata* basis), ~~provided that if~~. If such payment or performance is subsequently obtained by the Clearing Member from the Clearing House (in whole or in part), the Clearing Member shall thereupon make the corresponding payment or performance (or portion thereof) to the Customer or pro rata to the relevant Customers.
- (g) Where an ICE OTC Transaction is submitted by ~~an affiliate~~ Clearing Member that is an Affiliate of an FCM in accordance with section 6(h) of an ICE OTC Participant Agreement and any applicable ICE OTC Broker Agreement and the FCM is in turn acting for one of its customers, the FCM shall be treated as the Customer of the Clearing Member for purposes of this section 6.4 and shall enter into a Corresponding Contract or Agency Relationship with the Clearing Member in question. In such circumstances, ~~a second Corresponding Contract an agency relationship shall arise between the FCM and its customer on the same terms as the Corresponding Contract between the Clearing Member and the FCM, with the FCM taking the place of and having the same rights as, the Clearing Member, except that: (i) if the FCM was seller under the first Corresponding Contract, it shall be buyer under the second~~ equivalent terms to the Corresponding Contract or if it was buyer under the first Corresponding Contract, it shall be seller under the second Corresponding Contract; and (ii) the second Corresponding Contract shall be Agency Relationship between the Clearing Member and the FCM, subject to such amended or different terms and conditions as are or have been agreed between the FCM and its customer.

6.5 ICE OTC Participant representations

Each ICE OTC Participant is hereby deemed to acknowledge, represent and agree that:

- (a) ~~only Clearing Members will be principal to Contracts with the Clearing House that arise from Eligible Transactions executed through the Exchange and submitted for clearing;~~
- (b) ~~Clearing Members act as principal and not as agent in relation to Contracts;~~
- (c) ~~(e) as further detailed in Rule 111, the Clearing House has no obligation or liability to an ICE OTC Participant that is not a Clearing Member (except any liability for fraud, death or personal injury or any other liability which under Applicable Laws may not be excluded);~~
- (d) ~~(d) in accordance with the Rules, the Clearing House has the right to suspend or terminate the clearing of Eligible Transactions, either generally or in relation to a particular Clearing Member, without notice; and~~
- (e) ~~(e) the ICE OTC Participant has read and understood this section 6 of the Clearing Procedures, the Rules, the rest of the Procedures and the ICE OTC Participant Agreement and agrees to comply with all such provisions in relation to Corresponding Contracts and Eligible Transactions that are submitted for clearing.~~

(II) FINANCE PROCEDURES

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1. **GENERAL⁴**

1.1 **These Finance Procedures set out details on how Clearing Members' financial obligations are met, including the provision of cash and securities to the Clearing House.**

1.2 The Clearing House will execute and initiate a range of financial transactions on a daily basis to manage Clearing Members' requests, rights, liabilities and obligations. Such transactions will result in payments being made to cover Margin obligations and to pay fees, among others. ICE Clear Europe has established a network of Approved Financial Institutions for this purpose. This is also known as the "Assured Payment System" or "APS".

1.3 These Finance Procedures apply in relation to both Energy Contracts and CDS Contracts.

2. **CASH COLLATERAL**

2.1 The Clearing House will support transactions and account holdings in six currencies: USD, GBP, EUR, CAD, CHF and SEK.

2.2 The Clearing House supports cross currency collateral, which means that it is not necessary to cover Margin requirements in the same currency as the underlying Contract. The relevant exchange rate applied is the rate determined by the daily concertation procedure between central banks within and outside the European System of Central Banks (currently published by the European Central Bank at <http://www.ecb.int/stats/exchange/eurofxref/html/index.en.html#latest>) on the day or business day prior to the date on which the exchange rate is calculated by the Clearing House or, in the event that such rate is not available, a reasonable exchange rate determined by the Clearing House at its discretion.⁴ Cross currency coverage will result in the application of a "haircut" to cover fluctuations in exchange rates. Applicable exchange rate haircuts will be published from time to time by Circular. Haircuts will be determined and published as set out in section 10 of these Finance Procedures.

3. **TRIPARTY COLLATERAL**

General

3.1 Clearing Members may use Triparty Collateral to cover Original Margin requirements for certain accounts, as specified in Circulars concerning the use of Permitted Cover. This facility is available to Clearing Members at the discretion of the Clearing House. The Clearing House reserves the right to terminate this arrangement at any time. The service is provided in cooperation with Triparty Collateral Service provider:

Euroclear Bank, 1 Boulevard du Roi Albert II, 1210 Brussels, Belgium.

3.2 This Clearing House procedure should be read in conjunction with the Terms and Conditions and the Operational Procedures of the Triparty Collateral Service provider. The legal basis underpinning the collateral consists of the Collateral Service Agreement (CSA) of the Triparty Collateral Service provider and the Clearing Member Agreement (CMA) of the Clearing House. The Collateral Giver (CSA) must be the same legal entity as the Clearing Member (CMA).

3.3 The following definitions apply to these Triparty Collateral Procedures:

(a) The term "Triparty Collateral Service provider" or "Provider" means the institution offering the Triparty Collateral Service.

(b) The term "Triparty Collateral instruction" or "Instruction" means the instruction to deposit or withdraw sent to the Clearing House by the Clearing Member or the initiation, amendment or

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- (e) Currency
 - (f) Amount of adjustment
- 3.11 Settlement accounts and the risk profile are considered to be static data and are stored in the ECS system. Members do not have to include this information in the initial instruction, amendment or closure towards the Clearing House. The static data is used by the Clearing House to create instructions to the Provider.
- 3.12 Please note that in ECS the Clearing Member must enter the increase or decrease in value of the Transaction. This is in contrast with the Instruction to the Triparty Collateral Service Provider which quotes the new Transaction value.
- 3.13 In ECS an entry in "add new collateral" will generate an initiation of a Triparty Collateral Transaction, an adjustment ("+" or "-") will create an adjustment to the value of an existing Transaction and a reduction to zero will result in a closure.

Matching or Settlement Instructions

- 3.14 Matching and settlement can only take place during the normal settlement window of the Provider. Unmatched instructions will be cancelled after the last matching possibility on the day on which the relevant instructions are issued has elapsed.
-
- 3.15 The Clearing House will provide updated information on the settlement status of Instructions through ECS. Clearing Members are responsible for monitoring the status of the Instructions. The status of an instruction as matched or not matched is not advised by the Clearing House and the Clearing Member must confirm this directly with the relevant Provider.

- 3.16 It is the responsibility of the Clearing Member to ensure that instructions from ECS and the matching instruction to the Provider match correctly. The Clearing House will not be liable for any losses of Clearing Members or third parties caused by ~~nonsettlement~~non-settlement or a delay in settlement as a result of the actions or omissions of a settlement system, Provider or the Clearing Member.

Cancellation requests and cancellation of pending instructions

- 3.17 Clearing Members can only cancel an instruction prior to the time that the Clearing House sends the instruction to the Provider. After the Clearing House has sent the Instruction the Clearing House will assume that the Instruction has been completed.
- 3.18 All unmatched Instructions are automatically cancelled at the end of each day in ECS. If the Instruction is unmatched and cancelled but the Clearing Member still wishes to initiate, amend or close the Transaction then the Clearing Member has to re-instruct the following business day.

Settlement deadlines

- 3.19 Deadlines will be set out and updated in the Clearing House's Circulars.
- 3.20 Based on the market deadlines, the Clearing House has set the following deadlines for Triparty Collateral Instructions for Euroclear Bank:
- SAME DAY settlement 15.00 pm (UK TIME)
- NEXT DAY settlement 16.00 pm (UK TIME)
- 3.21 Any instruction after this time will not be accepted by the ECS system. Instruction prior to the deadline will be released to the Provider and have the possibility to match and settle until the end of the Provider's business day.

4. ASSURED PAYMENT SYSTEM: ACCOUNTS⁴

4.1 Each Clearing Member must as a minimum maintain the following accounts at one or more Approved Financial Institutions:

- (a) up to six Nominated Proprietary Accounts (also known as 'house' accounts), denominated in USD, GBP, EUR, CAD, CHF and SEK, with a minimum of two such accounts, denominated in USD and one of GBP or EUR, subject to paragraph 4.2;
- (b) for an Energy Clearing Member that clears segregated Customer business, is not an FCM Clearing Member, up to six Nominated Customer Accounts (also known as 'client' accounts), denominated in USD, GBP, EUR, CAD, CHF and SEK; and, with a minimum of two such accounts, denominated in USD and one of GBP or EUR;
- (c) for an Energy Clearing Member that is an FCM Clearing Member and which has one or more Customer Accounts, up to thirty Nominated Customer Accounts (also known as 'client' accounts), one for each currency for each of its Non-DCM/Swap Customer Account, Swap Customer Account, DCM Customer Account and General Customer Account, the relevant currencies being USD, GBP, EUR, CAD, CHF and SEK, with a minimum of two different currency accounts per Customer Account, those being accounts denominated in USD and one of GBP or EUR;
- (d) ~~(e)~~-for Energy Clearing Members, a Guaranty Fund account denominated in USD (which may be the same account as a USD Nominated Proprietary Account or a USD guaranty fund account for CDS);
- (e) ~~(d)~~-for CDS Clearing Members, Guaranty Fund account, denominated in EUR for CDS (which may be the same account as a EUR Nominated Proprietary Account); and
- (f) ~~(e)~~-if a CDS Clearing Member is approved to become party to Sovereign Contracts, an additional Guaranty Fund account denominated in USD (which may be the same account as a USD Nominated Proprietary Account or the USD Guaranty Fund account for Energy).

4.2 If a Clearing Member is both an Energy Clearing Member and a CDS Clearing Member, that Clearing Member is treated for the purposes of the Clearing House's banking systems as if it were two Clearing Members. Such a Clearing Member may specify the same accounts for a particular account for both CDS and Energy or may use different accounts. A Clearing Member that is both an Energy Clearing Member and a CDS Clearing Member must establish accounts in accordance with paragraph 3.1 in respect of both its Energy Contracts and CDS Contracts. Such a Clearing Member will have, for the different product classes. Accordingly, it may have up to twelve Nominated Proprietary Accounts, one for each currency for each of CDS and Energy.

- (a) ~~at least six and up to a maximum of twelve Nominated Proprietary Accounts (denominated in USD, GBP, EUR, CAD, CHF and SEK, with a maximum of two accounts for each currency);~~
- (b) ~~if it clears segregated Customer business, at least six and (once Customer Accounts are permitted for CDS) up to a maximum of twelve Nominated Customer Accounts (denominated in USD, GBP, EUR, CAD, CHF and SEK, with a maximum of two accounts for each currency);~~
- (e) ~~Energy Guaranty Fund account, denominated in USD (which may be the same account as a USD Nominated Proprietary Account or a USD CDS Guaranty Fund account);~~
- (d) ~~CDS Guaranty Fund account, denominated in EUR (which may be the same account as a EUR Nominated Proprietary Account); and~~

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(e) ~~if it clears Sovereign Contracts, CDS Guaranty Fund account, denominated in USD (which may be the same account as a USD Nominated Proprietary Account or USD Energy Guaranty Fund account).~~ Nominated Proprietary Accounts, Nominated Customer Accounts and Guaranty Fund accounts must be accounts at Approved Financial Institutions but need not all be at the same Approved Financial Institution.

4.3 The Clearing House's Extensible Clearing System ("ECS") will be used for payments. Successful applicants for membership will be issued with log-ins and given training in the use of ECS. ECS will be used by Clearing Members to give instructions in respect of certain transactions relating to the transfer of cash and securities to the Clearing House and when there is excess Permitted Cover in place that the Clearing Member requests be returned. The accounts described in section 3.1 are the only accounts that may be used for day-to-day transfers to and from the Clearing House through ECS.

4.4 The Clearing House operates Clearing House Accounts in each of the currencies at each Approved Financial Institution and separately for each different Customer Account and Proprietary Account business of Clearing Members and separately for Energy and CDS, as mentioned in paragraph 3.2. Such separation by the Clearing House ~~is not required legally but~~ is undertaken to comply with Applicable Laws and provide administrative benefits to Clearing Members. Upon an Event of Default being declared, amounts in all Proprietary Accounts may be combined and set off, and amounts ~~in all relevant to a single separate~~ Customer Accounts Account may be combined and set off, in each case, only to the extent expressly permitted pursuant to the Rules.

4.5 Additionally, the Clearing House will hold Clearing House Accounts at a Concentration Bank in order to facilitate transfers between accounts at Approved Financial Institutions.

5. ASSURED PAYMENT SYSTEM: PROCEDURES

5.1 Clearing Members will be required to have in place at all times a standard debit mandate, allowing the Clearing House to call funds from its Nominated Accounts, established in the relevant Approved Financial Institution's standard form ("Third Party Authority Form"). Pursuant to the Clearing Membership Agreement, each Clearing Member must at all times have in place a duly executed Third Party Authority Form in favour of each Approved Financial Institution used by it and in respect of each of its Nominated Accounts. Pursuant to Clearing Membership Agreements and arrangements between the Clearing House and Approved Financial Institutions, the Clearing House is given various powers, including to take any action as it in its discretion determines in the Clearing Member's or the Clearing House's name in connection with a Clearing Member's Nominated Accounts. Approved Financial Institutions will act upon any instructions received from the Clearing House in relation to the Nominated Accounts without any further reference to, or authority from, a Clearing Member.

5.2 Changes in APS account details must be notified at least five Business Days in advance.

5.3 It is the responsibility of each Clearing Member to have sufficient funds in its Nominated Accounts to enable all cash transfers required under the Rules to be settled. Approved Financial Institutions will not be able to reverse any payment from or to a Clearing House Account without receipt of authorisation from the Clearing House evidenced in writing.

5.4 Clearing Members will be advised of debits from or credits to their physical accounts by the standard SWIFT advices of debit and credit (MT900 and MT910 respectively) or otherwise in accordance with arrangement established with Approved Financial Institutions.

5.5 Approved Financial Institutions must make payment to the Clearing House within the time periods specified in Table 1. The Clearing House will notify all affected Approved Financial Institutions if a contingency method is to be invoked. In the event that no payment notification is received from an Approved Financial Institution by the time specified in Table 1, the Clearing House will be permitted to act as if the funds have not and will not be received, which includes the declaration of an Event of Default in respect of any affected Clearing Member. In such circumstances, the Clearing House will

use its reasonable endeavours to determine the cause of the late notification with the relevant Approved Financial Institutions. The remittance of funds remains at all times the responsibility of Clearing Members.

- 5.6 If the Clearing House holds excess cash for any Clearing Member, the Clearing Member is entitled to request repayment through ECS, either on an *ad hoc* basis or automatically on a daily or other regular basis. Such repayments will take place through the same systems and accounts as for payments to the Clearing House.

TABLE 1: TIME PERIODS FOR DELIVERY OF FUNDS AND SWIFT MT900/MT910

Type of Instruction	Time for Receipt of Instruction	Latest time for APS Bank to make payment of amount specified in Instruction and send SWIFT MT900/MT910
Routine End-of-day Instruction	On or after 00:00:00 London Time on Business Day X+1 but on or before 07:59:59 on Business Day X+1	Before 09:00:00 London time on Business Day X+1
Intra-day Instruction (contingency)	On or after 08:00:00 on Business Day X but on or before Cut-Off Time on Business Day X	Within one hour of instruction on Business Day X

6. PAYMENTS TO AND FROM THE CLEARING HOUSE

6.1 General⁴

- (a) Pursuant to Part 3 of the Rules, all payments between the Clearing House and a Clearing Member may be set off and consolidated into a single end-of-day or *ad hoc* payment (subject to the segregation of ~~Client~~each separate Customer Account and Proprietary Account transfers). Adjustments in Margin calls resulting from price changes in underlying open Contracts will result in either a payment from the Clearing Member's relevant Nominated Account by direct debit or a payment from a Clearing House Account to a Clearing Member's Nominated Account. Margin payments are combined with all other amounts due and payable pursuant to the Rules and discussed further in this section.
- (b) Payments will be executed as an intra-APS-bank, between accounts, book transfer from the relevant Nominated Account to a Clearing House Account at the same Approved Financial Institution. Payment into Clearing Members' Nominated Accounts will generally take place through a similar book transfer. However, if insufficient funds are available within the relevant Clearing House Account at that Approved Financial Institution, the remaining balance may be transferred from a Clearing House Account at another Approved Financial Institution or Institutions.
- (c) In ECS, Clearing Members have the ability to set standing instructions to return all funds above applicable Margin requirements or above a threshold (if higher). Such standing instructions can only be set for cash collateral.
- (d) If a Clearing Member has not established standing instructions in ECS, it may manage its cash accounts by giving manual instructions. An increase in cash positions through ECS will result in a direct debit from the relevant Nominated Account of the Clearing Member. A reduction in cash positions will result in a payment from a Clearing House Account to one of the

⁴ Amended 27 July 2009

Clearing Member's Nominated Accounts. ECS does not permit requested reductions or standing instructions to result in a Clearing Member holding any positions below applicable Margin and Guaranty Fund Contribution requirements.

All cash instructions should be instructed before:

Currency	Instruction deadline
GBP	Same day 10.00 a.m.
EUR	Same day 10.00 a.m.
USD	Same day 16:00 p.m.
CAD	Same day [^][am.][pm10.00 a.m.]
CHF	Same day [^][am.][pm10.00 a.m.]
SEK	Same day [^][am.][pm9.00 a.m.]

- (e) No withdrawal will be possible after these deadlines. Clearing Members are able to enter cash deposits for value next day. These requests need to be entered and approved by Clearing Members prior to end of day, but will only be accepted by the Clearing House on the following morning. Following acceptance by the Clearing House, the changes will take effect immediately. The Clearing House may require any Clearing Member to reduce excess cash on account with the Clearing House or may specify that excess cash on account above a certain threshold does not receive interest.
- (f) Overnight payments must be made to the Clearing House at or before 09:00 on the morning following a call. *Ad hoc* payments must be made within one hour of an instruction being issued by the Clearing House through ECS. In relation to overnight pending transactions, any withdrawals or deposits instructed after the relevant deadline will be rejected by ECS.
- (g) The Clearing House will not provide Clearing Members with any specific notifications or confirmations after the execution of a cash movement. Clearing Members may instead find details of all instructions in daily and other reports available through the ECS-GUI. After execution, the status of an instruction within ECS will change from 'pending' to 'processed'.
- (h) The following sections describe the various payments that may be included in any cash transfer:
- (i) *Variation Margin (for Energy Contracts) and Mark-to-Market Margin (for CDS Contracts)*⁴

Daily Calls: Pursuant to Rule 503, all Contracts will be revalued and subject to Variation Margin or Mark-to-Market Margin calls on a daily basis. Variation Margin or Mark-to-Market Margin is calculated and settled only in cash. Adjustments will be calculated and payments will ordinarily be executed in the currency of the relevant Contracts (or underlying Contracts). Liabilities resulting from Variation Margin or Mark-to-Market Margin requirements will be included in the overnight call or return.

Intra-day Calls: Contracts may also be revalued and subject to Variation Margin or Mark-to-Market Margin on an *ad hoc* intra-day basis. Affected Clearing Members will be informed (not in writing) by the Clearing House in the event of an intra-day call being applicable. If the call affects a significant number of Clearing Members, the Clearing House will issue a Circular. Intra-day calls will be executed via a direct

⁴ Amended 27 July 2009

debit from the Clearing Member's Nominated Account at an Approved Financial Institution. Payment must be made within one hour.

(ii) *Original Margin (for Energy Contracts) and Initial Margin (for CDS Contracts)⁴*

Daily Calls: Pursuant to Part 5 of the Rules, Original Margin and Initial Margin requirements will be recalculated on a daily basis. Requirements will be calculated and payments will ordinarily be executed in the currency of the relevant Contracts (or underlying Contracts). Liabilities resulting from Original Margin and Initial Margin requirements will be included in the overnight call or return.

Intra-day Calls: Original Margin and Initial Margin may also be subject to *ad hoc* intra-day recalculations and calls. Affected Clearing Members will be informed (not in writing) by the Clearing House in the event of an intra-day call being applicable. If the call affects a significant number of Clearing Members, the Clearing House will issue a Circular. Intra-day Original Margin and Initial Margin calls will be executed via a direct debit from the Clearing Member's Nominated Account at an Approved Financial Institution. Payment must be made within one hour.

Clearing Members can specify the currency in which Original Margin deficits are called. In order to enable this facility Clearing Members will have to complete and return the ICE Clear Europe Margin Deficit Currency Form.

As explained in the Clearing Procedures, in the event that an intra-day Margin call is anticipated, the Clearing House will contact the Clearing Member by phone to notify them of the requirement. This will be followed by written notification distributed by email. Intra-day Margin calls can be made between 09:00 and 19:00 London Time and must be met within 60 minutes of notification by the Clearing House. Clearing Members will be able to answer the call by reducing positions (e.g. reallocation of trades/clearing give-ups), generating profits through trading activities or submitting new cash and/or collateral. Margin calls are not rounded to the nearest major currency unit.

(iii) *Guaranty Fund adjustments*

Each relevant Guaranty Fund Period, the total value of the Guaranty Funds and required Guaranty Fund Contributions of Clearing Members are reviewed and may be amended. Clearing Members will be informed of the total Guaranty Fund Contribution requirements at each Guaranty Fund Period end by Circular. The Clearing House's contributions to the Guaranty Funds (if any) will also be specified in such Circulars. Adjustments to Guaranty Fund Contributions will be notified to individual Clearing Members by e-mail to a nominated e-mail account of each Clearing Member the Business Day after the end of the relevant Guaranty Fund Period. For the Energy Guaranty Fund, adjustments will be made ten⁵ Business Days after the date of notification unless the relevant Circular specifies otherwise. For the CDS Guaranty Fund, adjustments will be made two Business Days after the date of notification unless the relevant Circular specifies otherwise. Other than in exceptional circumstances, any additional required Guaranty Fund Contribution payments will be included together with overnight calls and details will be included in daily reports provided to Clearing Members through ECS.

(iv) *Interest⁴*

The Clearing House will notify Clearing Members of its interest rate in each currency on the Business Day following the day to which the rate applies. The

⁴. Amended 27 July 2009

⁵. Amended 5 December 2008

⁴. Amended 27 July 2009

Clearing Members that wish to query a fee invoice should contact the Clearing House Finance department on or before the 10th Business Day of the relevant month. Any required amendments will be reflected in the next billing cycle.

(vii) *Other Amounts*⁴

Any amount payable by the Clearing Member to the Clearing House (or *vice versa*) pursuant to the Rules or any Contract may be included within an end-of-day or *ad hoc* payment. This may include delivery-related payments (e.g. Buyer's Security and Seller's Security), fines, damages, amounts payable as a result of arbitration or disciplinary proceedings and other amounts payable under the Rules. Without prejudice to the Clearing House's ability to introduce other ad hoc procedures within ECS, CDS Contract coupon payments will be made in the manner set out in the CDS Operational Procedures.

(viii) *Holidays*⁴

Before the start of each calendar year, the Clearing House will publish a Circular setting out details of bank holidays relevant to the currencies supported by the Clearing House (each, a "**Currency Holiday**"). Transfer of funds in a currency will not take place on a Currency Holiday for that currency.

If, due to a Currency Holiday or otherwise, a transfer of funds of a currency is not possible, the Clearing House may call and obtain Original Margin or Initial Margin payments in another currency. The sequence of alternative currencies to be used for Energy Contracts is as follows: {USD, GBP, EUR, CAD, CHF and SEK}. The sequence of alternative currencies to be used for CDS Contracts is as follows: {~~SEK, CHF, CAD, EUR, USD and GBP~~}.

Payments of Margin will not be netted against obligations in a currency other than that of the underlying Contract, nor paid in another currency. For Variation Margin and Mark-to-Market Margin, Currency Holidays will result in a delay of payments to the next possible day on which payment may be made. Any obligation to pay Variation Margin or Mark-to-Market Margin where payment is delayed will result in an additional Original Margin or Initial Margin requirement, which must be covered with cash or non-cash collateral (which may be of, or be denominated in, a different currency).

Transactions in collateral on bank holidays will not necessarily be rejected upon instruction but will be cancelled at the end of day and must be re-instructed by Clearing Members on a day which is not a bank holiday.

7. CUSTODY ACCOUNTS⁴

7.1 Pursuant to Rule 502, Original Margin and Initial Margin requirements are payable initially in cash but a Clearing Member may substitute such cash Original Margin or Initial Margin with other Permitted Cover by delivery of the replacement Permitted Cover to the Clearing House. Guaranty Fund Contribution requirements may also be satisfied through non-cash assets to the extent allowed under the Rules and these Procedures.

7.2 Pursuant to Clearing Membership Agreements, the Clearing House receives all non-cash assets provided to it for accounts that are not Pledged Collateral Accounts pursuant to title transfer. For Pledged Collateral Accounts, pursuant to the relevant Pledged Collateral Addendum, the Clearing House is beneficiary of a pledge over such assets. The Clearing House holds ~~such~~ all non-cash assets.

⁴ Amended 27 July 2009

⁴ Amended 27 July 2009

⁴ Amended 27 July 2009

provided to it as Permitted Cover with a third party custodian (which may in turn use sub-custodians). Non-cash assets transferred to the Clearing House by way of title transfer cease to belong to the Clearing Member upon transfer to the Clearing House. The Clearing House will operate up to ~~three~~six custody accounts in respect of each Clearing Member at its custodian in respect of Energy Contracts: a house account, ~~a client account~~ (in respect of Proprietary Account margin), up to four client accounts (one in respect of each separate Customer Account) and a Guaranty Fund account. In addition, the Clearing House will operate up to ~~three~~two further custody accounts in respect of each Clearing Member at its custodian in respect of CDS Contracts: a house account, ~~a client account~~ and a Guaranty Fund account. Such accounts are labelled by the custodian with the name of the relevant Clearing Member, for administrative convenience only in the case of accounts that are not Pledged Collateral Accounts. Client accounts will not be maintained for Clearing Members undertaking only Proprietary Account business. This structure is intended to facilitate tax reporting and avoids unnecessary withholding of tax at source. Clearing Member returns on cash held in the Guaranty Fund account will be ~~paid into the house account~~ for the credit of the Proprietary Account.

- 7.3 In the event that a Clearing Member wishes to lodge U.S. Government securities as Permitted Cover, Clearing Members are required to complete and return a Form W-8BEN "Certificate of Foreign Status of Beneficial Owner for United States Tax Withholding" (non-U.S. entities) or a Form W-9 "Request for Taxpayer Identification Number and Certification" (U.S. entities). Clearing Members must inform the Clearing House of any changes in relevant tax status or the information provided in any such form. Late provision of information may result in unnecessary tax withholdings, deductions, penalties or costs. The Clearing House shall not be liable to Clearing Members for any such withholdings, deductions, penalties or costs, save as provided otherwise pursuant to the Contract Terms in relation to CDS Contracts. Where necessary, the Clearing House's custodian will make available a tax certificate or other details which may be required for tax purposes from time to time. Declarations relating to 'beneficial ownership' on IRS Form W-8BEN or IRS Form W-9 are based upon U.S. tax law concepts and do not affect the transfer of title, pledge or property rights provided for under the Clearing Membership Agreements, nor do they put ICE Clear on notice of any Encumbrance.

8. PERMITTED COVER: SECURITIES

- 8.1 The Clearing House will publish by Circular a list from time to time setting out all security classes acceptable as non-cash Permitted Cover, specifying any restrictions for such Permitted Cover applicable by way of class or status of Clearing Member, account or Contract. Applicable 'haircuts' will also be published and amended by Circular. The amount of recognised Permitted Cover at the Clearing House attributable to a particular security is the market value of the relevant security multiplied by the applicable haircut. Within ECS, details of international security identification numbers (ISINs) for all acceptable Permitted Cover will be provided. New issues are automatically added to the list and can be selected for settlement and coverage. The Clearing House is entitled to remove securities from the list of accepted Permitted Cover or to vary haircuts at any time.
- 8.2 Clearing Members may suggest to the Clearing House's Risk department that a new class or series of permitted cover be included within the list of acceptable Permitted Cover. A request form to lodge new Certificates of Deposit is available on the member-only section of the Clearing House website. New classes will only be added after approval by the Risk department. A limited sub-set of the acceptable securities are accepted by the Clearing House in respect of required Guaranty Fund Contributions. Clearing Members will be notified by Circular of the specific classes.
- 8.3 The Clearing House does not recognise any value for non-cash collateral as from the day falling one full Business Day prior to redemption or maturity. Clearing Members must arrange for substitute Permitted Cover on or prior to such time. The Clearing House will use endeavours (but shall not be required) to contact Clearing Members who have securities nearing maturity in order to assist with the timely lodgement of alternative Permitted Cover.

- (k) The term “**Transfer Request**” means an Allowance Transfer Request or a CER Transfer Request, as the case may be.
- (l) The term “**UNFCCC Independent Transaction Log**” means the independent transaction log established, operated and maintained by the Secretariat of the United Nations Framework Convention on Climate Change.

- 9.2 Clearing Members may use Allowances or CERs to satisfy Original Margin requirements (unless agreed otherwise by the Clearing House at its discretion). The Clearing House has set a position limit of 30% of total initial margin requirement, per Clearing Member, in relation to the deposit of Allowances and 5% of total initial margin requirement for CERs Allowances and CERs may only be used as Permitted Cover in relation Original Margin in respect of Energy Contracts and will be subject to a haircut which will be confirmed by Circular.
- 9.3 Allowances or CERs to be used as Permitted Cover shall conform to the Eligibility Criteria described in ICE Futures Europe Rules and the definitions of the Registries to and from which delivery may be made as amended by ICE Futures Europe from ~~time-to-time~~ time-to-time. Clearing Members will be liable to the Clearing House for any loss to the Clearing House resulting from the Allowances or CERs deposited as Original Margin which do not comply with these Procedures.
- 9.4 For the avoidance of doubt, Clearing Members will not be able to use Allowances or CERs deposited with the Clearing House as Original Margin to meet delivery obligations of the Emissions Contracts.
- 9.5 Deposits and withdrawals of Allowances and CERs must be made in minimum increments of 1,000 allowances, each such Allowance or CER being an entitlement to emit one metric tonne of carbon dioxide equivalent gas.
- 9.6 Allowances or CERs received before 13:00 hours on a Business Day will be reflected in Permitted Cover on the same Business Day. Allowances or CERs received after 13:00 hours will not be treated as having been received until the next Business Day.
- 9.7 Transfer of Allowances or CERs to the Holding Account of the Clearing House, must be done in accordance with the provisions of the Registry Regulations. The Clearing House is not responsible for, and/or shall have no liability whatsoever as a result of, the performance or non-performance of any Registry or UNFCCC Independent Transaction Log.
- 9.8 Collateral management in Allowances and CERs is only possible on Business Days.
- 9.9 The Allowances and CERs will be priced daily using the Official Daily Settlement prices for the ICE ECX EUA and ECX CER Daily Futures Contracts respectively. The Clearing House retains the right to adjust the price if the Risk Department regards this necessary.

Issue procedure

- 9.10 Prior to transferring Allowances or CERs the Clearing Member must provide details of the Holding Account for the transfer instructions. This information must be provided on the standard form provided by the Clearing House and signed by two Authorised Signatories. A template of this form is available on the Clearing House website.
- 9.11 For every transfer to or request to transfer Emissions Allowances or CERs, the Clearing Member must instruct the Clearing House using the standard form ~~provided~~ provided by the Clearing House. A template of this form is available on the Clearing House website. Any uninstructed deposit will be returned by the Clearing House.
- 9.12 A transfer must be made to the Holding Account of the Clearing House as notified to Members from time-to-time. For the avoidance of doubt, the Clearing House has established a dedicated Holding Account at the UK Registry to hold Allowances and CERs as collateral.

- 10.5 Deposits and withdrawals of Gold Bullion must be made in increments of 1 Troy Ounce.
- 10.6 Gold Bullion received before 16:00 hours (London time) on a Business Day will be reflected in Permitted Cover on the same Business Day. Gold Bullion received after 16:00 hours (London time) will be treated as having been not received until the next Business Day.
- 10.7 Transfer of Gold Bullion to the Unallocated Account of the Clearing House, must be done in accordance with the provisions of the LBMA and LPMCL. The Clearing House is not responsible for, and/or shall have no liability whatsoever as a result of, the performance or non-performance of any settlement system or settlement party.
- 10.8 Management of the Gold Bullion as margin is only possible on Business Days as set by LPMCL. Additionally the Clearing House is not able to transfer assets on Non-Clearing Days or UK Bank Holidays in case they differ from the non Business Days.
- 10.9 The Gold Bullion will be priced daily using the 15:00 fixing of the London Gold Fixing price by Gold Market Fixing Ltd. The Gold Bullion will be quoted in US Dollars. The Clearing House retains the right to adjust the price if the Risk Department regards this as necessary.
- 10.10 Gold Bullion will be held in physical form in the vaults of our custodian JPMorgan Chase Bank NA.

Transfer procedure

- 10.11 Prior to transferring Gold Bullion the Clearing Member must provide details of the standard counterparty account and the contact details of the persons authorised to instruct on behalf of the Member. This information must be provided on the standard form provided by the Clearing House and signed by two Authorised Signatories. A template of this form will be provided by the Clearing House.
- 10.12 For every transfer of Gold Bullion, the Clearing Member must instruct the Clearing House using the standard form provided by the Clearing House. Any uninstructed deposits will not be accepted as Permitted Cover and the Clearing House shall try to return the assets as soon as possible. The Clearing House is not liable for any losses resulting from transfers which do not comply with these procedures.
- 10.13 A transfer must be made to the Unallocated Account of the Clearing House as notified to Members from time-to-time. The transfer has to be made via AURUM, the electronic matching and settlement system operated by LPMCL.
- 10.14 Transfer instructions to the Clearing House have to be received prior to the:
- Instruction deadline 11:00 (London Time).
- Instructions received after the deadline or instructions pending in anticipation of the provision of alternative margin after the deadline will be rejected by the Clearing House.
- 10.15 The Clearing House has established an Allocated Account for Gold Bullion received as Permitted Cover. The Clearing House shall manage the transfers between the Allocated and Unallocated Accounts.
- 10.16 The Clearing House has the right to reject instructions in the event that: (i) insufficient information has been supplied; (ii) counterparty accounts are not pre-advised on the list with allowed counterparties; (iii) when concentration limits are exceeded; and (iv) the transfer results in uncovered liabilities towards the Clearing House; or, (v) for any other reason that places the Clearing House under additional risk.

Trade date: Entry day
 Contractual Settlement date: Entry day
 CBF participant number: ICE detail: 7015 Deutsche Bank AG, Frankfurt
 Sub account: 100925027517 JPMorgan Chase UK

Own account transfers into an account of the Clearing House will not be supported and the stock will be returned.

EOC France (FR) Instruction deadline: 13:00 (GMT/BST)

Trade date: Entry day
 Contractual Settlement date: Entry day
 Sicovam participant number: ICE detail: EGSP/030 BNP Security Services
 Sub account: 63353H JPMorgan Chase UK

EOC GB/IE (GB) Instruction deadline: 12:00 (GMT/BST)

Trade date: Entry day
 Contractual Settlement date: Entry day
 CREST participant number: ICE detail: 82XHJ JPMorgan

FED (US) Instruction deadline: 17.00 (GMT/BST)

Trade date: Entry day
 Contractual Settlement date: Entry day
 FED participant's : ICE detail: (fed mnemonic)
 JPM MORGAN CHASE/CCC
 ABA 021000021

Sub account : G68292 JPMorgan Chase UK (for Proprietary Accounts of all Clearing Members; and Customer Accounts of Clearing Members that are not FCM Clearing Members)
G68567 JPMorgan Chase US (for Pledged Collateral Accounts of FCM Clearing Members)

DTC (US) Instruction deadline: 17.00 (GMT/BST)

Trade date:	Entry day
Contractual Settlement date:	Entry day
DTC participant's BIC:	ICE detail: CHASUS33
DTC participant number:	ICE detail: DTC2164
<u>Sub account :</u>	<u>G68292 JPMorgan Chase UK (for Proprietary Accounts of all Clearing Members; and Customer Accounts of Clearing Members that are not FCM Clearing Members)</u>
	<u>G68567 JPMorgan Chase US (for Pledged Collateral Accounts of FCM Clearing Members)</u>

EOC bank Instruction deadline: 15:00 (GMT/BST)

Trade date:	Entry day
Contractual Settlement date:	Entry day
EOC participant number	ICE detail: 14800 JPMorgan Chase Bank

Own account transfers into an account of the Clearing House will not be supported and the stock will be returned.

CBL (Clearstream Lux.) Instruction deadline: 15:00 (GMT/BST)

Trade date:	Entry day
Contractual Settlement date:	Entry day
CBL participant number:	ICE detail: 13543 JPMorgan Chase Bank

Own account transfers into an account of the Clearing House will not be supported and the stock will be returned.

11.5 Settlement cancellations and unsettled transactions

- (a) Clearing Members may only cancel settlement instructions prior to the time when the Clearing House sends settlement instructions to its custodian. After the Clearing House has sent instructions to its custodian, the Clearing House and ECS will assume that the transaction has been executed and settled.
- (b) All unsettled transactions are automatically cancelled at the end of each day in ECS. In the event that the relevant settlement system or depository does not support one-sided cancellations and the transaction settles after the contractual settlement date, relevant

securities will not be taken into account as Permitted Cover. If same-day settlement does not occur but the Clearing Member still wishes to make settlement, it must cancel the instruction and re-enter that instruction.

11.6 Settlement deadlines

All settlements will be executed by the Clearing House with a request for same-day settlement. As deadlines for settlement systems or on particular days may vary, the Clearing House will provide details of normal deadlines for free-of-payment instructions for each supported settlement system by Circular. Deadlines for settlement systems will be set out and updated in Circulars. Any adjustments of deadlines will be published by Circular. Instructions received after a specified deadline will be rejected by ECS.

11.7 Holidays affecting settlement systems

- (a) If a settlement system or depository is closed, it will not be possible to transfer securities within that system. Clearing Members are allowed to use alternative settlement systems or types of collateral to cover Margin requirements or Guaranty Fund Contribution requirements. Clearing Members wishing to deliver securities through either of Euroclear Bank or Clearstream Bank Luxemburg should contact the Clearing House's Treasury department.
- (b) UK bank holidays will not affect the settlement of transaction in non-UK instruments.

11.8 Status settlement transaction

The Clearing House will provide updated information on the settlement status of transactions through ECS. Clearing Members are responsible for monitoring the status of settlements. The status of a transaction as matched or not matched is not reported upon by the Clearing House and must be confirmed by Clearing Members directly with the relevant settlement system or depository.

12. LETTERS OF CREDIT

12.1 General⁴

- (a) Clearing Members may use a letter of credit drawn in compliance with these Procedures and the Clearing Membership Agreement ("**Letter of Credit**") to satisfy Original Margin and Initial Margin, subject to a maximum of 50% of Original Margin and Initial Margin requirements (unless agreed otherwise by the Clearing House at its discretion). Clearing Members must contact the Clearing House's Treasury department in advance in connection with the issuance of any Letter of Credit.
- (b) A Letter of Credit is an undertaking by an Issuing Bank acceptable to the Clearing House to make a payment to the Clearing House within a specific time, upon the presentation of documents or the occurrence of certain events. The Letter of Credit is not expected to be drawn upon absent an Event of Default or other payment difficulty.

The Letter of Credit can be neither amended nor cancelled without the agreement of the Issuing Bank, the Clearing House and the Clearing Member. The form of any Letter of Credit must be approved by the Clearing House. However, Clearing Members are responsible for procuring that the terms of each Letter of Credit are consistent with these Procedures and the Rules. Clearing Members will be liable to the Clearing House for any loss to the Clearing House resulting from the terms of a Letter of Credit not complying with these Procedures.

- (c) The Pass-Through Letter of Credit is issued by an Issuing Bank acceptable to the Clearing House at the instruction of a Clearing Member's client to make payment to the Clearing

⁴ Amended 27 July 2009

13.5 Default Procedure

In the case where the payment deadline is not met, the Clearing House may initiate a default procedure. Without prejudice to Part 9 of the Rules, the default procedure in general may use the following tools:

- (a) Setting of final deadlines for the Clearing Member to meet requirements;
- (b) Imposition of Position Limits;
- (c) Additional Margin requirements;
- (d) Restriction of trading (e.g. new trades only allowed to liquidate existing positions);
- (e) Transfer of Open Contract Positions held for clients or Customers;
- (f) Liquidation of Permitted Cover;
- (g) Liquidation of Guaranty Fund Contribution; and
- (h) Closure of Open Contract Positions.

13.6 Margin Parameters

The Clearing House monitors market volatilities on a daily basis. The Clearing House will review Original Margin rates on a periodic and *ad hoc* basis. Changes to Original Margin rates will be notified to Clearing Members by Circular. *Ad hoc* rate changes will become effective on the next Business Day. Routine rate changes will be implemented on the date given in the Circular announcing such changes, normally five Business Days after the date of the Circular.

13.7 Haircuts

The Clearing House will review haircuts applicable for Permitted Cover on a periodic and *ad hoc* basis. Changes to haircuts will be notified to Clearing Members by Circular. *Ad hoc* rate changes will become effective on the next Business Day. Routine rate changes will be implemented on the date given in the Circular announcing such changes, normally five Business Days after the date of the Circular.

13.8 Permitted Capital Limits

The Clearing House monitors the relationship between Capital and outstanding Original Margin obligations of Clearing Members. If, on aggregate, a Clearing Member's Original Margin is greater than three times the Clearing Member's Capital, the Clearing House may require that further Capital (or substitute Capital) be put in place by the Clearing Member.

The Clearing House will endeavour to contact Clearing Members that may be required to put in place additional Capital in advance of such requirement becoming necessary, in order to agree steps to be taken by the Clearing Members.

13.9 Concentrated Positions

The Clearing House monitors Open Contract Positions on a daily basis. Where the Clearing House determines an Open Contract Position to be concentrated, as defined by its Large Positions Policy, the Clearing House may, at its discretion, seek to protect itself by requesting that the Clearing Member do either of the following:

- (a) Reduce an Open Contract Position;

- (b) Lodge additional Permitted Cover with the Clearing House; or
- (c) Lodge or increase the value of an acceptable Letter of Credit.

Positions will be subject to an extra Margin requirement in the case that a single Clearing Member holds more than 20% of the total Margin requirement in the margined product group as defined by the Logical Code in the TRS System.

14. GUARANTY FUND PARAMETERS AND RESTRICTIONS⁴

14.1 Energy Guaranty Fund

The following parameters apply to the Energy Guaranty Fund and Energy Guaranty Fund Contributions, in addition to those parameters specified in the Rules:

- (a) Energy Guaranty Fund Contributions calculated in USD;
- (b) minimum Energy Guaranty Fund Contribution of USD 1 million;
- (c) minimum cash portion of Energy Guaranty Fund Contribution is 50%;
- (d) in addition to the above requirement, minimum of US\$10 ~~million~~ million in cash (such that any Energy Guaranty Fund Contribution of less than US\$10 million must be provided entirely as cash) unless agreed otherwise by the Clearing House; and
- (e) other Permitted Cover for Energy Guaranty Fund Contributions must be USD denominated.

14.2 CDS Guaranty Fund

The following parameters apply to the CDS Guaranty Fund and CDS Guaranty Fund Contributions, in addition to those parameters specified in the Rules:

- (a) CDS Guaranty Fund Contributions calculated in EUR, except for Guaranty Fund Contributions relating to Open Contract Positions in Sovereign Contracts, which are calculated in USD;
- (b) minimum CDS Guaranty Fund Contribution of EUR 15 million for CDS Contracts other than Sovereign Contracts;
- (c) minimum cash portion of CDS Guaranty Fund Contribution is 50% for each currency;
- (d) in addition to the above requirements, minimum of EUR 15 million in cash (such that any CDS Guaranty Fund Contribution of EUR 15 million must be provided entirely as cash) unless agreed otherwise by the Clearing House;
- (e) other Permitted Cover for CDS Guaranty Fund Contributions must be EUR denominated, except for Guaranty Fund Contribution in relation to Sovereign Contracts, which must be USD denominated;
- (f) the start and end dates of Guaranty Fund Periods will be communicated to CDS Clearing Members; and
- (g) the parameters for determining the CDS Guaranty Fund Contributions of CDS Clearing Members will be determined by the Clearing House in consultation with the CDS Risk Committee.

⁴ Added 27 July 2009

(VII) GENERAL CONTRACT TERMS AND ICE OTC CONTRACT STANDARD CONTRACT
TERMS AND ELIGIBILITY CRITERIA

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INTRODUCTION

Each Contract shall include the terms and conditions described in Part I (General Contract Terms) below as part of its Contract Terms.

Each ICE OTC ~~contract~~ Contract shall include the relevant terms and conditions set out in the following parts as part of its Contract Terms:

Part II: Specific Standard Terms for ICE OTC Contracts

Part III: Product Eligibility Criteria for ICE OTC Contracts

With regard to the Specific Standard Terms, only one section of Part II shall apply to each ICE OTC Contract, being such section as is identified in Part II in respect of the relevant Transaction. Further no ICE OTC Contract shall arise, unless the Product Eligibility Criteria, as set out in Part III, are satisfied.

Certain other Contract Terms for ICE Futures Europe Contracts are set out in the ICE Futures Europe Rules.

These Contract Terms apply only in relation to Energy Contracts.[†]

PART I: GENERAL CONTRACT TERMS

1. INTERPRETATION

- 1.1 Words and expressions used in this Part shall have the same meaning as in the Rules, unless otherwise expressly defined in this Part.
- 1.2 In the event of any inconsistency between Part II and Part III, the provisions of Part III shall prevail.

2. ECONOMIC TERMS

- 2.1 The economic terms of a Contract ("Economic Terms") shall be derived from the information presented to the Clearing House in relation to the corresponding Transaction in accordance with the Rules.
- 2.2 The Economic Terms comprise:
 - (a) proposed Selling Clearing Member (or fixed rate payer) (but excluding the identity of the Clearing House as Seller pursuant to any Contract) or proposed Buying Clearing Member (or floating rate payer) (but excluding the identity of the Clearing House as Buyer pursuant to any Contract);
 - (b) Contract Set;
 - (c) quantity;
 - (d) delivery date or period (where applicable);
 - (e) settlement date (where applicable);
 - (f) exercise date (where applicable);
 - (g) fixed price or traded price (as the case may be); and
 - (h) floating price (where applicable).

[†] Amended 27 July 2009

2.3 The Clearing House and Clearing Member shall pay when due all amounts that fall due for payment pursuant to the Economic Terms or otherwise pursuant to the Contract Terms.

3. STANDARD TERMS

3.1 The following standard terms ("**Standard Terms**") shall apply to all Contracts:

(a) **Payment of stamp duty and other taxes**

- (i) All payments due under a Contract shall be made by the Clearing Member free and clear and without deduction or withholding for or on account of any tax, unless required by Applicable Law. If such a deduction or withholding is required by Applicable Law to be made by a Clearing Member, the amount due from the Clearing Member shall be increased to an amount which (after making such deduction or withholding) leaves an amount equal to the payment which would have been due had no deduction or withholding been required.
- (ii) The Clearing Member will ~~pay~~ be responsible for ensuring that any stamp duty or other similar tax levied or imposed upon it ~~or its Customer~~ in respect of any Contract to which it is a party that is applicable in any jurisdiction is duly paid.
- (iii) The Clearing House shall make any payments due to a Clearing Member net of any deduction or withholding for or on account of any tax it is required to make from such payments.
- (iv) The Clearing Member shall indemnify the Clearing House against any stamp duty or other tax levied or imposed upon the Clearing House in any jurisdiction in respect of the Clearing House's entry into, execution or performance of, or payment or delivery pursuant to, any Contract.

(b) **Payments**

- (i) The Clearing House shall effect daily settlement to market of Contracts and shall calculate Open Contract Positions in accordance with the Rules. The Market Delivery Settlement Price, Settlement Price, Reference Price and Strike Price and other reference prices (where applicable) shall be determined in accordance with the Rules and Market Rules.
- (ii) Payments under, and in respect of, each Contract shall be calculated by the Clearing House and shall be made by, or to, the Clearing Member in accordance with the Rules.
- (iii) Each instruction made by the Clearing House to an Approved Financial Institution pursuant to Rule 302 shall be deemed to be made pursuant to the Contract Terms for each Contract of a Set for which a Clearing Member has an Open Contract Position. In respect of each Contract and instruction under Rule 302, the Clearing Member shall be deemed to make instructions to the Clearing House to place at the disposal of the Clearing House, by way of book entry on the accounts of the Clearing House or an Approved Financial Institution, all amounts as are or become payable pursuant to the Contract, all amounts due in respect of Margin for Contracts of the relevant Set and all amounts as are instructed by the Clearing House in connection with the Contract or Contract Set pursuant to Rule 302.

(c) **Rules**

- (i) Each Contract shall be subject to the Rules, which shall form a part of and be incorporated by reference into, the Contract Terms. In the event of any conflict

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between the Contract Terms and the Rules or any other document, Rule 102(f) shall apply.⁴

- (ii) In particular, in respect of each Contract, the Clearing Member and Clearing House shall:
 - (A) observe, comply with and be bound by the Rules (as amended in accordance with the Rules from time to time);
 - (B) be subject to and bound by all of the provisions, dispositions, transfers and requirements of the Rules in relation to payment, title, rights, obligations, liabilities, property (whether tangible or intangible) and Margin;
 - (C) be subject to and bound by all representations, warranties, agreements and acknowledgements that arise pursuant to the Rules from time to time;
 - (D) be subject to any requirement imposed as a result of a request, decision, determination, direction, sanction, requirement, award or discretion that the Clearing House is entitled to make, exercise or impose pursuant to the Rules;
 - (E) be responsible for the actions and omissions of its Representatives as set out in the Rules; and
 - (F) if an Event of Default is declared in respect of it, to be bound by the Rules as a Defaulter.

(d) Customers and Third Party Rights

- (i) ~~Each~~Except as otherwise provided in the Rules for FCM Clearing Members, each party will act as principal and not as agent in respect of each Contract (in the case of the Clearing Member, whether such Contract is for the Clearing Member's own account or is undertaken as a result of an order from another member of a Market or from a Customer or from any other person or arises as a result of a pre-existing contract of, or obligation of the Clearing Member towards, any third party).
- (ii) ~~The~~ Clearing Member represents and warrants that a contractually binding agreement is in place with any Customer in respect of whom it acts as Clearing Member in relation to any Contract, pursuant to which such Customer agrees that: (i) only if the Clearing Member is not an FCM Clearing Member, the Clearing Member acts as principal in respect of the Contract; and (ii) the Customer has no recourse, whether under contract, tort or otherwise under Applicable Laws, against the Clearing House in respect of the Contract or pursuant to the Rules.
- (iii) The Clearing Member acknowledges and agrees that the Clearing House does not have any obligations to Persons other than Clearing Members ~~pursuant to the Rules and any Contracts, as set out further in Rule 111.~~ Contractual and other provision for any consequences for a Customer or counterparty (other than the Clearing House) of the Clearing Member of any Contract arising, existing or being settled or subject to delivery between the Clearing House and the Clearing Member (including, without limitation, effective and enforceable arrangements for any ~~corresponding contract to a~~Corresponding Contract or Agency Relationship with any third-party ~~Customer~~ and Transferor/Transferee arrangements) shall not be the sole responsibility of the Clearing Member ~~House~~.

⁴ Amended 27 July 2009

CONTRACT TERMS

Contract shall bind, and enure to the benefit of, the parties and their authorised successors and assignees.

(h) **Default Interest**

Interest shall be charged to the Clearing Member on any unpaid but due amount from the date on which the amount becomes due and payable until the date of payment at 1% above the rate per annum which is the cost (without proof or evidence of any actual cost) to the Clearing House if it were to fund or itself funded the relevant amount, compounded daily.

(i) **No Partnership or Agency**

Nothing in this Agreement is intended to, or shall be deemed to, establish any partnership or joint venture between any of the parties, constitute any party the agent or principal of another party, nor authorise any party to make or enter into any commitments for or on behalf of any other party. This does not affect the relationship of agency between a Disclosed Principal Member and a Clearing Member which has appointed it or any relationship of agency between an FCM Clearing Member and its Customer.

(j) **Severance**

If any provision of a Contract (or part of any provision) is found by any Court or other Governmental Authority to be invalid, illegal or unenforceable, that provision or part-provision shall, to the extent required, be deemed not to form part of that Contract, and the validity and enforceability of the other provisions of that Contract shall not be affected.

(k) **Liability**

The Clearing Member shall indemnify and hold harmless the Clearing House in respect of any Contract in accordance with the provisions of the Rules relating to indemnity and liability. The liability of the Clearing House and its Representatives under any Contract shall be subject to all the exclusions on liability set out in the Rules.

(l) **Disputes**

Any and all disputes arising out of or in connection with a Contract, including any dispute as to the existence, validity or termination of any Contract, shall be resolved pursuant to the dispute resolution procedures set out in Rule ~~118 of the Rules~~ 117. In the event of any conflict between a provision of these Contract Terms and Rule ~~118~~ 117, the provisions of Rule ~~118 (as amended from time to time)~~ 117 shall prevail.

(m) **Termination⁴**

The Contract shall terminate automatically, and Rule 209(c) shall apply, upon the Insolvency of the Clearing House. In the event of Rule 209(c) applying, the price at which Contracts are terminated for purposes of Rule 905(h) shall be the same price for all Contracts of the same Set.

3.2 The following terms ("**ICE OTC Terms**") shall apply to ICE OTC Contracts only, in addition to the terms set out in section 3.1:

(a) **Governing Law**

Each Contract shall be governed by and construed in accordance with the laws of England and Wales.

⁴ ~~Added 27 July 2009~~

PART II: SPECIFIC STANDARD TERMS FOR ICE OTC CONTRACTS

1. APPLICABILITY OF TERMS FOR DIFFERENT CONTRACTS

1.1 The terms set out in this Part are the Specific Standard Terms for Contracts arising from ICE ~~the~~ OTC Transactions. Specific Standard Terms for particular Contracts can be found using the index at the start of these Contract Terms Procedures.

NATURAL GAS SWAP, FIXED FOR NYMEX LD1: HENRY HUB³

Description	Monthly cash settled, Natural Gas, Henry Hub
Contract Symbol	H
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One tenth of a cent (\$0.001) per mm Btu
Last Trading Day	Close of business three US Business Days prior to the first calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement the Floating Price will be a price in USD and cents per mm Btu dry equal to the monthly last settlement price for natural gas as published by the New York Mercantile Exchange (NYMEX) for the month of production per ISDA commodity definitions.
Contract Series	Up to 156 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

BRENT FIRST LINE SWAP³

Description	Monthly cash settled, Brent Blend Crude Oil First Line Swap
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³. Amended 10 March 2009

³. Amended 10 March 2009

CONTRACT TERMS

Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per barrel being the average of the settlement price(s) as made public by NYMEX for the front month WTI crude futures contract for the month of production as per ISDA commodity definitions.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

5. **NATURAL GAS SWAP, NYMEX LD1 FOR NATURAL GAS INTELLIGENCE: PG&E CITYGATE³**

Delisted contract

6. **NATURAL GAS SWAP, NYMEX LD1 FOR CANADIAN GAS PRICE REPORTER: ALBERTA³**

Delisted contract

7. **FINANCIAL POWER SWAP – PEAK, NYISO ZONE A, MONTHLY³**

Description	Monthly cash settled Financial Power Swap – Peak, New York Independent System Operator - Zone A
Contract Symbol	NAY
Contract Size	800 MWh
Unit of Trading	Daily Contract Size multiplied by the number of days in the month traded. For example, in a 20 peak-day month, the unit of trading will be 20 x 800 MWh or 16,000 MWh. This will be expressed as 20 “units” or “lots” in the ICE Systems with five possible units of trading, being 19, 20, 21, 22 and 23, each multiplied by 800 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business five US Business Days following the last calendar day of the contract series.

³. Amended 10 March 2009

³. Amended 10 March 2009

³. Amended 10 March 2009

CONTRACT TERMS

Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the day ahead hourly 'locational based marginal prices' (LBMPs) for Zone A (western part of New York state) published by the New York Independent System Operator (NYISO) for all peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

8. FINANCIAL POWER SWAP – PEAK, NYISO ZONE G, MONTHLY³

Description	Monthly cash settled Financial Power Swap – Peak, New York Independent System Operator - Zone G
Contract Symbol	NGY
Contract Size	800 MWh
Unit of Trading	Daily Contract Size multiplied by the number of days in the month traded. For example, in a 20 peak-day month, the unit of trading will be 20 x 800 MWh or 16,000 MWh. This will be expressed as 20 "units" or "lots" in the ICE Systems with five possible units of trading, being 19, 20, 21, 22 and 23, each multiplied by 800 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business five US Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the day ahead hourly 'locational based marginal prices' (LBMPs) for Zone G (Hudson Valley region in eastern New York state) published by

³. Amended 10 March 2009

CONTRACT TERMS

	the New York Independent System Operator (NYISO) for all peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

9. FINANCIAL POWER SWAP - PEAK, NYISO ZONE J, MONTHLY³

Description	Monthly cash settled Financial Power Swap - Peak, New York Independent System Operator - Zone J
Contract Symbol	NJY
Contract Size	800 MWh
Unit of Trading	Daily Contract Size multiplied by the number of days in the month traded. For example, in a 20 peak-day month, the unit of trading will be 20 x 800 MWh or 16,000 MWh. This will be expressed as 20 "units" or "lots" in the ICE Systems with five possible units of trading, being 19, 20, 21, 22 and 23, each multiplied by 800 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business five US Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the day ahead hourly 'locational based marginal prices' (LBMPs) for Zone J (City of New York) published by the New York Independent System Operator (NYISO) for all peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A

³. Amended 10 March 2009

CONTRACT TERMS

Business Days	US Business Days
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10. FINANCIAL POWER SWAP - PEAK, PALO VERDE, MONTHLY³

Description	Monthly cash settled Financial Power Swap - Peak , Fixed Price for ICE Day Ahead Power Price Report - Palo Verde
Contract Symbol	PVM
Contract Size	400 MWh
Unit of Trading	Daily Contract Size multiplied by the number of days in the month traded. For example, in a 25 peak-day month, the unit of trading will be 25 x 400 MWh or 10,000 MWh. This will be expressed as 25 "units" or "lots" in the ICE Systems with four possible units of trading, being 24, 25, 26 and 27, each multiplied by 400 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business on the last US Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the peak day ahead prices as published in the 'ICE Day Ahead Power Price Report' for Palo Verde for all peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

11. FINANCIAL POWER SWAP - PEAK, SP15 EZ GEN HUB DAY-AHEAD, MONTHLY^{3,4}

Description	Monthly cash settled Financial Power Swap – Peak, SP15 EZ Gen Hub Day-Ahead
Contract Symbol	SPM

³- Amended 10 March 2009

³- Amended 10 March 2009

⁴- Amended 27 July 2009

CONTRACT TERMS

Contract Size	400 MWh
Unit of Trading	Daily Contract Size multiplied by the number of days in the month traded. For example, in a 25 peak-day month, the unit of trading will be 25 x 400 MWh or 10,000 MWh. This will be expressed as 25 "units" or "lots" in the ICE Systems with four possible units of trading, being 24, 25, 26 and 27, each multiplied by 400 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business five US Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly Day Ahead LMP prices posted by CAISO for the SP15 EZ Gen Hub for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 110 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

FINANCIAL POWER SWAP –PEAK, MISO CINERGY HUB, MONTHLY³

Description	Monthly cash settled Financial Power Swap - Peak, MISO Cinergy
Contract Symbol	CIN
Contract Size	800 MWh
Unit of Trading	Any multiples of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business three US Business Days following the last calendar day of the contract series

³ Amended 10 March 2009

CONTRACT TERMS

Fixed Price	The traded price or the previous day's settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the real-time Locational Marginal Price for Midwest Independent System Operator (MISO) Cinergy Hub for all peak hours in the month of production as per ISDA commodity definitions.</p>
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

FINANCIAL POWER SWAP - PEAK, PJM WESTERN HUB, MONTHLY³

Description	Monthly cash settled Financial Power Swap - Peak, Real-Time Locational Marginal Pricing Files; PJM Western Hub.
Contract Symbol	PJM
Contract Size	800 MWh
Unit of Trading	Daily Contract Size multiplied by the number of days in the month traded. For example, in a 20 peak-day month, the unit of trading will be 20 x 800 MWh or 16,000 MWh. This will be expressed as 20 "units" or "lots" in the ICE Systems with five possible units of trading, being 19, 20, 21, 22 and 23, each multiplied by 800 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business three US Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price for daily settlement will be by ICE based on the volume weighted average of all trades during the settlement period plus consideration of other cash and derivative markets where necessary.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly prices posted by PJM Interconnection, LLC, on their official website under the heading: PJM-Daily Real-Time Locational Marginal Pricing Files; Western Hub for all peak hours in the</p>

CONTRACT TERMS

	month of production as per ISDA commodity definitions ³ .
Contract Series	Up to 110 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

14. OPTION ON NATURAL GAS SWAP, PENULTIMATE HENRY HUB⁴

Description	Option on Penultimate Henry Hub Natural Gas Swap
	This contract, if "in the money" expiry into a Penultimate Henry Hub Natural Gas Swap with a traded price equal to the strike price (see below)
Contract Symbol	PHE
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu.
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business four US Business Days prior to the first calendar day of the relevant contract series
Option Type	Options are European style and will be automatically exercised on the expiry day if they are "in the money". If an option is "out of the money" it will expire automatically. It is not permitted to exercise the option on any other day or in any other circumstances. No manual exercise is permitted.
Option Premium	<p>The Penultimate Henry Hub (PHE) option is a premium-paid-up-front contract. The traded premium will therefore be debited by the Clearing House from the Buyer and credited to the Seller on the morning of the Trading Day following the day of trade of the option</p> <p>Daily settlement will be carried out using a settlement price provided by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.</p> <p>Final settlement will be calculated using a price in USD and cents per mm Btu equal to the monthly penultimate settlement price for the Henry Hub Natural Gas as made public by the New York Mercantile Exchange (NYMEX) for the month of production as per ISDA commodity definitions.</p>

⁴ Amended 27 July 2009

CONTRACT TERMS

Expiry	16:30 hours US Eastern Time on the Last Trading Day
	<p>Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with reference to the relevant reference price. Members cannot override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per mm Btu equal to the monthly penultimate settlement price for the Henry Hub Natural Gas as made public by the New York Mercantile Exchange (NYMEX) for the month of production as per ISDA commodity definitions.</p> <p>For these purposes "penultimate settlement price" means the settlement price on the day before the monthly Henry Hub Natural Gas contract (see above) expires.</p> <p>When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.</p>
Contract Series	Up to 84 consecutive calendar months commencing with the next calendar month
Strike Price	Twenty strike prices in increments of \$0.05 (5¢) per mm Btu above and below the "at-the-money" strike price in all contract series and the next 10 strike prices in increments of \$0.25 (25¢) per mm Btu above the highest and below the lowest existing strike prices in all contract series. The first three nearby contract series will support strike prices in increments of \$0.05 (5¢) per mm Btu from \$0.05 (5¢) strike price to \$15.00 strike price.
Final Payment Dates	The second Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

15. NATURAL GAS SWAP: PENULTIMATE HENRY HUB³

Description	Monthly cash settled Penultimate Henry Hub Natural Gas Underlying Swap
Contract Symbol	PHH
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business four US Business Days prior to the first calendar day of the relevant contract series
Fixed Price	The traded price or the previous day's settlement price

³. Amended 10 March 2009

CONTRACT TERMS

Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu equal to the monthly penultimate settlement price for the Henry Hub Natural Gas as made public by the New York Mercantile Exchange (NYMEX) for the month of production as per ISDA commodity definitions.
Contract Series	Up to 84 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

16. FINANCIAL POWER SWAP – PEAK, NEPOOL MASS HUB, MONTHLY³

Description	Monthly cash settled Financial Power Swap – Peak, NEPOOL Massachusetts Hub, day-ahead hourly Locational Marginal Prices
Contract Symbol	NEP
Contract Size	800 MWh
Unit of Trading	Any multiples of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business three Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and Derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the day ahead hourly 'locational marginal prices' (LMPs) for NEPOOL published by the New England Independent System Operator for all peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 ⁸⁶ consecutive calendar months commencing with the next calendar month

³. Amended 10 March 2009

CONTRACT TERMS

Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

17. FINANCIAL POWER SWAP - PEAK, MID COLUMBIA, MONTHLY³

Description	Monthly cash settled Financial Power Swap - Peak , Fixed Price for ICE Day Ahead Power Price Report - Mid Columbia
Contract Symbol	MDC
Contract Size	400 MWh
Unit of Trading	Any multiples of 400 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business on the last US Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the peak day ahead prices as published in the 'ICE Day Ahead Power Price Report' for Mid Columbia for all peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

18. FINANCIAL POWER SWAP - PEAK, NP15 EZ GEN HUB DAY-AHEAD, MONTHLY⁴

Description	Monthly cash settled Financial Power Swap - Peak, - NP15 EZ Gen Hub Day-Ahead
Contract Symbol	NPM
Contract Size	400 MWh

³ Amended 10 March 2009

⁴ Amended 27 July 2009

CONTRACT TERMS

Unit of Trading	Any multiples of 400 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business five US Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly Day-Ahead Locational Marginal Price (LMP's) during the settlement (nominal) dates for the prices published by CAISO for the NP15 EZ Gen Hub for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 86 ¹ consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

19. **FINANCIAL POWER SWAP – OFF-PEAK, PJM WESTERN HUB, MONTHLY³**

Description	Monthly cash settled Financial Power Swap – PJM Off-Peak Western Hub Real Time Hourly LMP
Contract Symbol	OPJ
Contract Size	50 MWh
Unit of Trading	Any multiples of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business three Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of

¹. Amended 26 August 2009

². Amended 10 March 2009

CONTRACT TERMS

	<p>sources including spot, forward and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of hourly prices posted by PJM Interconnection, LLC under the heading PJM-Daily Real-Time Locational Marginal Pricing Files: Western Hub for all off-peak hours in the month of production as per ISDA commodity definitions.</p>
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

20. GAS OIL FIRST LINE SWAP³

Description	Monthly cash settled, Gas Oil First Line Swap
Contract Symbol	GSP
Contract Size	100 metric tonnes
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Last Trading Day	Close of business on the last Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne being the average of the settlement price(s) as made public by ICE Futures for the front month ICE Futures Gas Oil Futures contract for the month of production as per ISDA commodity definitions.</p> <p>Roll Adjust Provision: In order to use the correct Floating Price quotations, the nearby month quotation specified in the Floating Price terms above will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's (the next nearby) quotation.</p>
Contract Series	Up to 36 consecutive calendar months commencing with the next

³ Amended 10 March 2009

CONTRACT TERMS

	calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	UK Business Days

21. NATURAL GAS SWAP, NYMEX LD1 FOR NATURAL GAS INTELLIGENCE: MALIN³

Delisted contract

22. FINANCIAL POWER SWAP – OFF-PEAK, NEPOOL MASS HUB, MONTHLY³

Description	Monthly cash settled Financial Power Swap – Off-Peak, NEPool Mass Hub, hourly day-ahead Locational Marginal Prices (LMP)
Contract Symbol	NOP
Contract Size	50 MWh
Unit of Trading	Any multiples of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business the penultimate Peak Day of the contract series
Fixed Price	The traded price or the previous day’s settlement price
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the day ahead hourly ‘locational based marginal prices’ (LBMPs) for NEPool Mass Hub published by the Independent System Operator for all off-peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The second Business Day following the last calendar day of the contract series
Business Day Convention	N/A

³. Amended 10 March 2009

². Amended 10 March 2009

CONTRACT TERMS

Business Days	US Business Days
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23. **FINANCIAL POWER SWAP – OFF-PEAK, NYISO ZONE A, MONTHLY³**

Description	Monthly cash settled Financial Power Swap – Off-Peak NYISO Zone A, hourly day-ahead Locational Based Marginal Prices (LBMP)
Contract Symbol	AOP
Contract Size	50 MWh
Unit of Trading	Any multiples of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business the penultimate Peak Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the day ahead hourly 'locational based marginal prices' (LBMPs) for NYISO Zone A published by the New York Independent System Operator for all off-peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 ² consecutive calendar months commencing with the next calendar month
Final Payment Dates	The second Business Day following the last calendar day of the contract series
Business Day Convention	N/A
Business Days	US Business Days

24. **FINANCIAL POWER SWAP – PEAK, PJM N. ILLINOIS HUB, MONTHLY³**

Description	Monthly cash settled Financial Power Swap – PJM N. Illinois Hub, hourly real-time Locational Marginal Price (LMP)
Contract Symbol	PNL
Contract Size	800 MWh

³. Amended 10 March 2009

². Amended 4 December 2009

³. Amended 10 March 2009

CONTRACT TERMS

Unit of Trading	Any multiples of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business three Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the real-time hourly 'locational marginal prices' (LMPs) for PJM N. Illinois published by the PJM Interconnect for all peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 ⁸⁶ consecutive calendar months commencing with the next calendar month including
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

25. FINANCIAL POWER SWAP – PEAK, AEP-DAYTON HUB, MONTHLY³

Description	Monthly cash settled Financial Power Swap – AEP Dayton Hub, hourly real-time Locational Marginal Price (LMP)
Contract Symbol	MSO
Contract Size	800 MWh
Unit of Trading	Any multiples of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business two Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price

³ Amended-10-March-2009

CONTRACT TERMS

Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the real-time hourly 'Locational Marginal Prices' (LMPs) for PJM AEP AEP-Dayton Hub published by the PJM Interconnect for all peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar months
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

26. FINANCIAL POWER SWAP – PEAK, PJM WESTERN HUB, DAILY³

Description	Daily cash settled Financial Power Swap – PJM West – Daily Power, hourly real-time Locational Marginal Price (LMP)
Contract Symbol	PDP
Contract Size	800 MWh
Unit of Trading	Any multiples of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price (LMPs) during the settlement (nominal) date for PJM West published by PJM Interconnect for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 38 consecutive days
Final Payment Date	One Business Day following the Last Trading Day

³. Amended 10 March 2009

CONTRACT TERMS

	Interconnect for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 38 consecutive days
Final Payment Dates	One Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

30. FINANCIAL POWER SWAP – PEAK, MISO CINERGY HUB, DAILY³

Description	Daily cash settled Financial Peak Power Swap – MISO Cinergy – Daily Peak Power, hourly real-time Locational Marginal Prices (LMP)
Contract Symbol	IDP
Contract Size	800 MWh
Unit of Trading	Any multiples of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Prices' (LMPs) during the settlement (nominal) date for MISO Cinergy published by MISO for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 45 consecutive days
Final Payment Dates	One Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

31. NATURAL GAS SWING SWAP, FIXED PRICE FOR GAS DAILY, HENRY³

Description	Financial Natural Gas Swing Swap; Fixed Price for Gas Daily;
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³. Amended 10 March 2009

³. Amended 10 March 2009

CONTRACT TERMS

	Henry
Contract Symbol	HHD
Contract Size	2500 mm Btu
Unit of Trading	Any multiples of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu based on the Gas Daily Day Ahead Index for the Henry Hub, as published in the 'Daily Price Survey' table of 'Gas Daily'
Contract Series	Up to 65 consecutive days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

32. **NATURAL GAS BASIS SWAP: NYMEX LD1 FOR CANADIAN GAS PRICE REPORTER: ALBERTA³**

Description	Monthly cash settled, Natural Gas Basis Swap, Canadian Gas Price Reporter for Alberta (AECO) 'C' /NIT
Contract Symbol	AEC
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price

³ Amended 10 March 2009

CONTRACT TERMS

Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the AECO 'C' & Nova Inventory Transfer price for the month of production in the first publication of the month as reported by Canadian Gas Price Reporter.
Contract Series	Up to 120 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

33. ~~NATURAL GAS BASIS SWAP: NYMEX LD1 FOR NATURAL GAS INTELLIGENCE: MALIN³~~

Description	Monthly cash settled, Natural Gas Basis Swap, Natural Gas Intelligence Bidweek Survey for Malin
Contract Symbol	MLN
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for Malin Hub natural gas for the month of production in the first publication of the month as published by Intelligence Press Inc's Natural Gas Bidweek Survey.
Contract Series	Up to 72 consecutive calendar months commencing with the next

³ Amended 10 March 2009

CONTRACT TERMS

	calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

34. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR NATURAL GAS INTELLIGENCE: CHICAGO³

Description	Monthly cash settled, Natural Gas Basis Swap Natural Gas Intelligence Bidweek Survey for Chicago
Contract Symbol	DGD
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas for the month of production from the price for Chicago Citygate Hub natural gas for the month of production in the first publication of the month as published by Intelligence Press Inc's Natural Gas Bidweek Survey
Contract Series	Up to 72 ⁷² consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

35. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR NATURAL GAS INTELLIGENCE: SOCIAL BORDER³

Description	Monthly cash settled, Natural Gas Basis Swap Natural Gas
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³ Amended 10 March 2009

³ Amended 10 March 2009

CONTRACT TERMS

	Intelligence Bidweek Survey for Southern Cal
Contract Symbol	SCL
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for Socal Border natural gas for the month of production in the first publication of the month as published by Intelligence Press Inc's Natural Gas Bidweek Survey.
Contract Series	Up to 120 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

36. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR NATURAL GAS INTELLIGENCE: PG&E CITYGATE³

Description	Monthly cash settled, Natural Gas Basis Swap, Natural Gas Intelligence Bidweek Survey for PG&E Citygate
Contract Symbol	PGE
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series

³. Amended 10 March 2009

CONTRACT TERMS

Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for PG&E Citygate Hub natural gas for the month of production in the first publication of the month as published by Intelligence Press Inc's Natural Gas Bidweek Survey.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

37. NATURAL GAS BASIS SWAP: NYMEX LDI FOR INSIDE FERC: NWP, ROCKIES³

Description	Monthly cash settled, Natural Gas Basis Swap, Platt's 'Inside FERC's Gas Market Report', Northwest Pipeline Corp, Rocky Mountains
Contract Symbol	NWR
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.

³ Amended 10 March 2009

CONTRACT TERMS

	In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for natural gas for the Northwest Pipeline, Rockies Hub for the month of production in the first publication of the month as published by Platt's 'Inside FERC's Gas Market Report'.
Contract Series	Up to 120 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

38. NATURAL GAS BASIS SWAP: NYMEX LDI FOR INSIDE FERC: NWP, SUMAS³

Description	Monthly cash settled, Natural Gas Basis Swap, Platt's 'Inside FERC's Gas Market Report', Northwest Pipeline Corp., Sumas
Contract Symbol	NSU
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for natural gas for the Northwest Pipeline, Sumas Hub for the month of production in the first publication of the month as published by Platt's 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A

³. Amended 10 March 2009

CONTRACT TERMS

Business Days	US Business Days
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39. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: HOUSTON SHIP CHANNEL³

Description	Monthly cash settled, Natural Gas Basis Swap Natural Gas Intelligence Bidweek Survey for Houston Ship Channel
Contract Symbol	HXS
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
	In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for natural gas for the Houston Ship Channel for the month of production in the first publication of the month as published by Platt's 'Inside FERC's Gas Market Report'.
Contract Series	Up to 84 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

40. NATURAL GAS INDEX SWAP: HENRY³

Description	Monthly cash settled, Natural Gas Index Swap - Henry Hub Index
Contract Symbol	HIS
Contract Size	2500 mm Btu
Unit of Trading	Any multiples of 2500 mm Btu

³. Amended 10 March 2009

². Amended 10 March 2009

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business two Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD per mm Btu calculated from the average of the daily prices quoted in Platt's Gas Daily, Daily Price survey for the corresponding dates less the first of the month Index price for the Henry Hub listing as published in 'Inside FERC's Gas Market Report'.
Contract Series	Up to 36 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

41. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: HENRY³

Description	Monthly cash settled, Natural Gas Basis Swap, Platt's 'Inside FERC's Gas Market Report', Henry Hub
Contract Symbol	HEN
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly

³ Amended 10 March 2009

CONTRACT TERMS

	last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for natural gas for the Henry Hub for the month of production in the first publication of the month as published by Platt's 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

42. **NATURAL GAS BASIS SWAP CONTRACT: NYMEX LD1 FOR INSIDE FERC: TETCO M-3³**

Description	Monthly cash settled, Natural Gas Basis Swap, FERC's Gas Market Report for Texas Eastern, Zone M-3
Contract Symbol	TMT
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as reported by NYMEX) for the month of production from the price for natural gas for the Texas Eastern, Zone M-3 for the month of production in the first publication of the month as reported by 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A

³. Amended 10 March 2009

CONTRACT TERMS

Business Days	US Business Days
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43. **NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: TRANSCO, ZONE 6 -NY³**

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Transco, Zone 6 – NY
Contract Symbol	TZS
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as reported by NYMEX) for the month of production from the price for Transco, Zone 6 – NY natural gas for the month of production in the first publication of the month as reported by 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

44. **NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: PANHANDLE EASTERN PIPE LINE CO. TEXAS, OKLAHOMA (MAINLINE)³**

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Panhandle Eastern Pipe Line Co. Texas, Oklahoma (mainline)
Contract Symbol	PAN

³ Amended 10 March 2009

³ Amended 10 March 2009

CONTRACT TERMS

Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
	In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as reported by NYMEX) for the month of production from the price for Panhandle Eastern Pipe Line Co. Texas, Oklahoma (mainline) natural gas for the month of production in the first publication of the month as reported by 'Inside FERC's Gas Market Report'.
Contract Series	Up to 84 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

45. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: DOMINION TRANSMISSION INC., APPALACHIA³

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Dominion Transmission Inc, Appalachia.
Contract Symbol	DOM
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot,

³. Amended 10 March 2009

CONTRACT TERMS

	forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as reported by NYMEX) for the month of production from the price for Dominion Transmission Inc, Appalachia natural gas for the month of production in the first publication of the month as reported by 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 ⁹⁰ 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

46. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: COLUMBIA GAS TCO., APPALACHIA³

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Columbia Gas Transmission Corp., Appalachia
Contract Symbol	TCO
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as reported by NYMEX) for the month of production from the price for Columbia Gas Transmission Corp., Appalachia natural gas for the month of Production in the first publication of the month as reported by 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

³. Amended 10 March 2009

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Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

47. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: WAHA, WEST TEXAS³

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report', Waha, West Texas
Contract Symbol	WAH
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as reported by NYMEX) for the month of production from the price for natural gas for Waha, West Texas for the month of production in the first publication of the month as reported by 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

48. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: EL PASO NATURAL GAS CO., PERMIAN BASIN³

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report', El Paso Natural Gas Co., Permian Basin
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³ Amended 10 March 2009

³ Amended 10 March 2009

CONTRACT TERMS

Contract Symbol	PER
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as reported by NYMEX) for the month of production from the price for natural gas for the El Paso Natural Gas Co., Permian Basin for the month of production in the first publication of the month as reported by 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

49. **NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: NATURAL GAS PIPELINE CO. OF AMERICA, TEXOK ZONE³**

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report', Natural Gas Pipeline Co. of America, Texoc zone
Contract Symbol	NTO
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price

³ Amended 10 March 2009

CONTRACT TERMS

Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as reported by NYMEX) for the month of production from the price for natural gas for Natural Gas Pipeline Co. of America, Texoc zone for the month of production in the first publication of the month as reported by 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

50. ~~NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: COLORADO INTERSTATE GAS CO., ROCKY MOUNTAINS³~~

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report', Colorado Interstate Gas Co., Rocky Mountains
Contract Symbol	CRI
Contract Size	2500 mm Btu
Unit of Trading	Any multiples of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business two Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.

³. Amended 10 March 2009

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	In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as reported by NYMEX) for the month of production from the price for natural gas for Colorado Interstate Gas Co., Rocky Mountains for the month of production in the first publication of the month as reported by 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

51. **NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: EL PASO NATURAL GAS CO., SAN JUAN BASIN³**

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report', El Paso Natural Gas Co., San Juan Basin
Contract Symbol	SNJ
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as reported by NYMEX) for the month of production from the price for natural gas for the El Paso Natural Gas Co., San Juan Basin for the month of production in the first publication of the month as reported by 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day

³. Amended 10 March 2009

CONTRACT TERMS

Business Day Convention	N/A
Business Days	US Business Days

52. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: NORTHERN NATURAL GAS CO., VENTURA, IOWA³

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Northern Natural Gas Co. - Ventura, Iowa
Contract Symbol	NVE
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for natural gas for the Northern Natural Gas Co. - Ventura, Iowa for the month of production in the first publication of the month as published by Platt's 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

53. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: NORTHERN NATURAL GAS CO., DEMARCATION³

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Northern Natural Gas Co., Demarcation
Contract Symbol	DEM

³. Amended 10 March 2009

³. Amended 10 March 2009

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Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for Northern Natural Gas Co., Demarcation natural gas for the month of production in the first publication of the month as published by Platt's 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

54. **NATURAL GAS BASIS SWAP: NYMEX LDI FOR INSIDE FERC: NATURAL GAS PIPELINE CO. OF AMERICA, MID-CONTINENT ZONE³**

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Natural Gas Pipeline Co. of America, Midcontinent zone
Contract Symbol	MCO
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined

³. Amended 10 March 2009

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	<p>by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for Natural Gas Pipeline Co. of America, Midcontinent zone natural gas for the month of production in the first publication of the month as published by Platt's 'Inside FERC's Gas Market Report'.</p>
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

55. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: MICH-CON CITY-GATE³

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Mich-Con Citygate
Contract Symbol	NMC
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for Mich Con city-gate natural gas for the month of production in the first publication of the month as published by Platt's 'Inside FERC's Gas Market Report'.</p>

³ Amended 10 March 2009

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Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

56. **NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: TEXAS EASTERN TRANSMISSION CORP., SOUTH TEXAS ZONE³**

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Texas Eastern Transmission Corp., South Texas zone
Contract Symbol	SXT
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
	In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for Texas Eastern Transmission Corp., South Texas zone natural gas for the month of production in the first publication of the month as published by Platt's 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

³ Amended 10 March 2009

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57. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: TRANSCO STA. 65²65

Description	Monthly cash settled, Natural Gas Basis Swap, Platt's 'Inside FERC's Gas Market Report', Transco Sta. 65
Contract Symbol	STA
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for natural gas for Transco Sta. 65 for the month of production in the first publication of the month as published by Platt's 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

58. NATURAL GAS INDEX SWAP: INSIDE FERC FOR GAS DAILY; HOUSTON SHIP CHANNEL³

Description	Monthly cash settled, Houston Ship Channel Index Natural Gas Index Swap based on the First of the Month Index price listing as published in 'Inside FERC's Gas Market Report' and the average of the daily prices quoted in Platt's Gas Daily, daily price survey for the corresponding dates.
Contract Symbol	SHS
Contract Size	2500 mm Btu

³ Amended 10 March 2009

² Amended 10 March 2009

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Unit of Trading	Any multiples of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business two Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu calculated from the average of the daily prices quoted in Platt's Gas Daily, Daily Price survey for the corresponding dates of the settlement month less the first of the month Index price for the Houston Ship Channel listing as published in 'Inside FERC's Gas Market Report'.
Contract Series	Up to 36 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

59. NATURAL GAS SWING SWAP: FIXED PRICE FOR CANADIAN GAS PRICE REPORTER : ALBERTA³

Delisted contract

60. FINANCIAL POWER SWAP – OFF-PEAK, MISO CINERGY HUB, MONTHLY³

Description	Monthly cash settled Financial Power Swap – MISO Cinergy, Off-Peak Monthly Power, hourly real-time Locational Based Marginal Price (LBMP)
Contract Symbol	CPO
Contract Size	50 MWh
Unit of Trading	Any multiples of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business five Business Days following the last calendar

³. Amended 10 March 2009

². Amended 10 March 2009

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	day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the real-time hourly 'locational based marginal prices' (LBMPs) for MISO Cinergy Hub published by the Midwest Independent Transmission System Operator, Inc for all off-peak hours in every calendar day in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	Two Business Days following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

61. FINANCIAL POWER SWAP – OFF-PEAK, PALO VERDE , MONTHLY³

Description	Monthly cash settled Financial Power Swap – Off-Peak, Fixed Price for ICE Day Ahead Power Price Report, Palo Verde
Contract Symbol	OVP
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business on the last Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the off-peak day-ahead prices as published in the 'ICE Day Ahead Power Price Report' for Palo Verde for all off-peak hours in the month of production as per ISDA commodity definitions.

³ Amended 10 March 2009

CONTRACT TERMS

Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	Two Business Days following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

62. FINANCIAL POWER SWAP – OFF-PEAK, MID COLUMBIA , MONTHLY³

Description	Monthly cash settled Financial Power Swap – Off-Peak, Fixed Price for ICE Day Ahead Power Price Report, Mid Columbia
Contract Symbol	OMC
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business on the last Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the off-peak day-ahead prices as published in the 'ICE Day Ahead Power Price Report' for Mid Columbia for all off-peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	Two Business Days following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

63. FINANCIAL POWER SWAP – OFF-PEAK, NP15 EZ GEN HUB DAY-AHEAD, MONTHLY⁴

Description	Monthly cash settled Financial Power Swap – Off-Peak, NP15 EZ Gen Hub Day-Ahead
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³ Amended 10 March 2009

⁴ Amended 27 July 2009

CONTRACT TERMS

Contract Symbol	ONP
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business five US Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly Day-Ahead Locational Marginal Price (LMP's) during the settlement (nominal) dates for the prices published by CAISO for the NP15 EZ Gen Hub for all off-peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month
Final Payment Dates	Two Business Days following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

64. FINANCIAL POWER SWAP – OFF-PEAK, SP15 EZ GEN HUB DAY-AHEAD, MONTHLY⁴

Description	Monthly cash settled Financial Power Swap – Off-Peak, SP15 EZ Gen Hub Day-Ahead
Contract Symbol	OFFP
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business five US Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price

⁴ Amended 27 July 2009

CONTRACT TERMS

Final Payment Dates	One Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

74. CRUDE DIFF - DATED BRENT BLEND CRUDE OIL VS BRENT BLEND CRUDE OIL 1ST LINE SWAP³

Description	A swap based on the difference of the Platts daily assessment price for Dated Brent Crude Oil and the Brent Blend Crude Oil 1st Line Swap contract
Contract Symbol	DBF
Contract Size	1000/1000 barrels
Unit of Trading	Any multiple of 1000 barrels/1000 barrels
Currency	USD and cents
Minimum Price Fluctuation	One tenth of a cent (\$0.001) per barrel
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per barrel equal to the arithmetic average of the mean between the relevant high and low quotations appearing in 'Platts Crude Oil MarketWire' for the Dated Brent quotation published for each determination period and the average of the settlement price(s) as made public by the ICE Futures Europe for 1st Line Brent Futures contract for each Business Day in the relevant determination period.</p>
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	One Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

75. NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: TENNESSEE GAS PIPELINE CO., TEXAS, ZONE 0³⁰

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas
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³- Amended 10 March 2009

²- Amended 10 March 2009

CONTRACT TERMS

	Market Report for Tennessee Gas Pipeline Co., Texas, Zone 0
Contract Symbol	TZZ
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per mm Btu dry based on the 'Platts Inside FERC's Gas Market Report' for Tennessee Gas Pipeline Co., Texas, Zone 0 published in the table titled "Prices of Spot Gas Delivered to Pipelines" in the first regular issue of the contract month minus the NYMEX (Henry Hub) Natural Gas Futures contract final settlement price for the corresponding contract month.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

76. **NATURAL GAS BASIS SWAP: NYMEX LD1 FOR INSIDE FERC: CENTERPOINT ENERGY GAS TRANSMISSION CO., EAST³**

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for CenterPoint Energy Gas Transmission Co., East
Contract Symbol	CTP
Contract Size	2500 mm Btu
Unit of Trading	Any multiple of 2500 mm Btu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Last Trading Day	Close of business on the second Business Day of the contract series

³. Amended 10 March 2009

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Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the day-ahead hourly 'locational based marginal prices' (LBMPs) for NePool Mass. Hub one day before the settlement (nominal) day published by the ISO for all off-peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 38 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

87. FINANCIAL POWER SWAP – OFF-PEAK, MISO CINERGY HUB, DAILY³

Description	Daily cash settled Financial Off-Peak Power Swap – MISO Cinergy
Contract Symbol	IOP
Contract Size	50 MWh
Unit of Trading	Any multiples of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the day-ahead hourly 'locational based marginal prices' (LBMPs) for MISO Cinergy one day before the settlement (nominal) day published by MISO for all off-peak hours in the day of production as per ISDA commodity definitions.

³ Amended 10 March 2009

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Contract Series	Up to 45 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

88. NATURAL GAS SWAP, NYMEX LD1 FOR NATURAL GAS INTELLIGENCE: CHICAGO CITYGATE³

Delisted contract

89. NATURAL GAS SWAP, NYMEX LD1 FOR NATURAL GAS INTELLIGENCE: SOCIAL BORDER³

Delisted contract

90. FINANCIAL POWER SWAP – PEAK, SP15 EZ GEN HUB DAY-AHEAD, DAILY⁴

Description	Daily cash settled Financial Power Swap – Peak, SP15 EZ Gen Hub Day-Ahead
Contract Symbol	SDP
Contract Size	400 MWh
Unit of Trading	Any multiples of 400 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day ahead Locational Marginal Price (LMP's) during the settlement (nominal) date for the prices published by CAISO for the SP15 EZ Gen Hub for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 45 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day

³. Amended 10 March 2009

³. Amended 10 March 2009

⁴. Amended 27 July 2009

CONTRACT TERMS

Business Day Convention	N/A
Business Days	US Business Days

91. FINANCIAL POWER SWAP – OFF-PEAK, SP15 EZ GEN HUB DAY-AHEAD, DAILY⁴

Description	Daily cash settled Financial Power Swap – Off-Peak, SP15 EZ Gen Hub Day-Ahead
Contract Symbol	SQP
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price (LMP's) during the settlement (nominal) date for the prices published by CAISO for the SP15 EZ Gen Hub for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 45 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

92. FINANCIAL POWER SWAP – PEAK, NP15 EZ GEN HUB DAY-AHEAD, DAILY⁴

Description	Daily cash settled Financial Power Swap – Peak, NP15 EZ Gen Hub Day-Ahead
Contract Symbol	DPN
Contract Size	400 MWh
Unit of Trading	Any multiples of 400 MWh

⁴ Amended 27 July 2009

⁴ Amended 27 July 2009

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day ahead Locational Marginal Price (LMP's) during the settlement (nominal) date for the prices published by CAISO for the NP15 EZ Gen Hub for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 45 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

93. FINANCIAL POWER SWAP – OFF-PEAK, NP15 EZ GEN HUB DAY-AHEAD, DAILY⁴

Description	Daily cash settled Financial Power Swap – Off-Peak, NP15 EZ Gen Hub Day-Ahead
Contract Symbol	UNP
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary.

⁴ Amended 27 July 2009

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	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day ahead Locational Marginal Price (LMP's) during the settlement (nominal) date for the prices published by CAISO for the NP15 EZ Gen Hub for all off-peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 45 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

94. FINANCIAL POWER SWAP – PEAK, SP15 EZ GEN HUB REAL TIME, DAILY⁴

Description	Daily cash settled Financial Power Swap – Peak, SP15 EZ Gen Hub Real Time
Contract Symbol	SRP
Contract Size	400 MWh
Unit of Trading	Any multiples of 400 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly real time Locational Marginal Price (LMP's) during the settlement (nominal) date for the prices published by CAISO for the SP15 EZ Gen Hub for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 45 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

⁴ Amended 27 July 2009

CONTRACT TERMS

95. FINANCIAL POWER SWAP – OFF-PEAK, SP15 EZ GEN HUB REAL TIME, DAILY⁴

Description	Daily cash settled Financial Power Swap – Off-Peak, SP15 EZ Gen Hub Real Time
Contract Symbol	SRO
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly real-time Locational Marginal Price (LMP's) during the settlement (nominal) date for the prices published by CAISO for the SP15 EZ Gen Hub for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 45 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

96. FINANCIAL POWER SWAP – PEAK, NP15 EZ GEN HUB REAL TIME, DAILY⁴

Description	Daily cash settled Financial Power Swap – Peak, NP15 EZ Gen Hub Real Time
Contract Symbol	NRP
Contract Size	400 MWh
Unit of Trading	Any multiples of 400 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh

⁴ Amended 27 July 2009

⁴ Amended 27 July 2009

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Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly real time Locational Marginal Price (LMP's) during the settlement (nominal) date for the prices published by CAISO for the NP15 EZ Gen Hub for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 45 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

97. FINANCIAL POWER SWAP – OFF-PEAK, NP15 EZ GEN HUB REAL TIME, DAILY⁴

Description	Daily cash settled Financial Power Swap – Off-Peak, NP15 EZ Gen Hub Real Time
Contract Symbol	NRO
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly real time Locational Marginal Price (LMP's) during the settlement (nominal) date for the prices published by CAISO for the NP15 EZ Gen Hub for all off-peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 45 consecutive calendar days

⁴ Amended 27 July 2009

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Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

98. FINANCIAL POWER SWAP – PEAK, PALO VERDE, DAILY³

Description	Daily cash settled Financial Power Swap –Peak, Fixed Price for ICE Day Ahead Power Price Report, Palo Verde
Contract Symbol	VDP
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the the peak day ahead prices as published in the 'ICE Day Ahead Power Price Report' for Palo Verde for all peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 38 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

99. FINANCIAL POWER SWAP – OFF-PEAK, PALO VERDE, DAILY³

Description	Daily cash settled Financial Power Swap – Off-Peak, Fixed Price for ICE Day Ahead Power Price Report, Palo Verde
Contract Symbol	QVP
Contract Size	25 MWh

³ Amended 10 March 2009

³ Amended 10 March 2009

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Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the the off-peak day ahead prices as published in the 'ICE Day Ahead Power Price Report' for Palo Verde for all off-peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 38 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

100. FINANCIAL POWER SWAP – PEAK, MID-COLUMBIA, DAILY³

Description	Daily cash settled Financial Power Swap –Peak, Fixed Price for ICE Day Ahead Power Price Report, Mid Columbia
Contract Symbol	MPD
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the the peak day ahead prices as published in the 'ICE Day Ahead Power Price Report' for Mid Columbia for all peak hours in the day of production as per ISDA

³. Amended 10 March 2009

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	commodity definitions.
Contract Series	Up to 38 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

101. FINANCIAL POWER SWAP – OFF-PEAK, MID-COLUMBIA, DAILY³

Description	Daily cash settled Financial Power Swap –Off-Peak, Fixed Price for ICE Day Ahead Power Price Report, Mid Columbia
Contract Symbol	MXO
Contract Size	25 MWh
Unit of Trading	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the the off-peak day ahead prices as published in the ‘ICE Day Ahead Power Price Report’ for Mid Columbia for all off-peak hours in the day of production as per ISDA commodity definitions.
Contract Series	Up to 38 consecutive calendar days
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

102. DUBAI FIRST LINE SWAP

Description	Monthly cash settled, Dubai 1 st Line Swap Crude Oil
Contract Symbol	DBI

³. Amended 10 March 2009

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	USD per barrel equal to the difference of the average of the settlement prices as made public by ICE Futures for the month of production per ISDA commodity definitions for ICE 1st Line Gasoil Swap minus the ICE 1st Line Brent Swap.
Contract Series	Up to 36 consecutive months commencing with the next calendar month
Final Payment Dates	The Business Day following the Last Trading Day
Business Day Convention	N/A
Business Days	US Business Days

104. FINANCIAL POWER SWAP – PEAK, MINI PJM WESTERN HUB, MONTHLY[‡]

Description	Monthly cash settled Financial Power Swap – Peak, Mini PJM Western Hub Real Time Hourly Locational Marginal Pricing Files
Contract Symbol	PMI
Contract Size	16 MWh
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems. Any multiple of 16 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per MWh
Last Trading Day	Close of business three Business Days following the last calendar day of the contract month.
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary
	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the arithmetic average of the peak hourly real time Locational Marginal Prices (LMP’s) posted by PJM Interconnection, LLC, on their official website under the heading: PJM-Daily Real-Time Locational Marginal Pricing Files; Western Hub for all peak days in the settlement month.
Contract Series	Up to 110 months, 8 complete calendar years
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

[‡] Amended 5 December 2008

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Description	Monthly cash settled Financial Power Swap – Peak, Mini PJM Western Hub Real Time Hourly Locational Marginal Pricing Files
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105. NATURAL GAS SWING SWAP, GAS DAILY DAILY, SOCAL BORDER¹

Description	Daily cash settled Financial Natural Gas Swing Swap: Fixed Price for Gas Daily's Day Ahead Index; Socal Border
Contract Symbol	SSS
Contract Size	2500 MMBtu
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems. Any multiple of 2500 MMBtu.
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per MMBtu
Last Trading Day	One Business Day following the nominal contract day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Gas Daily Day Ahead Index for SoCal Gas, as published in the 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Daily cash settled Financial Natural Gas Swing Swap: Fixed Price for Gas Daily's Day Ahead Index; Socal Border

106. NATURAL GAS SWING SWAP, GAS DAILY DAILY, HOUSTON SHIP CHANNEL²

Description	Daily cash settled Financial Natural Gas Swing Swap: Fixed Price for Gas Daily's Day Ahead Index; Rockies
Contract Symbol	USS
Contract Size	2500 MMBtu
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems. Any multiple of 2500 MMBtu.

¹ Amended 5 December 2008

² Amended 10 March 2009

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per MMBtu
Last Trading Day	One Business Day following the nominal contract day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Gas Daily Day Ahead Index for the Kern River, Opal Plant, as published in the 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Daily cash settled Financial Natural Gas Swing Swap: Fixed Price for Gas Daily's Day Ahead Index; Rockies

107. NATURAL GAS SWING SWAP, GAS DAILY DAILY, ROCKIES[‡]

Description	Daily cash settled Financial Natural Gas Swing Swap: Fixed Price for Gas Daily's Day Ahead Index; Rockies
Contract Symbol	RSS
Contract Size	2500 MMBtu
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems. Any multiple of 2500 MMBtu.
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per MMBtu
Last Trading Day	One Business Day following the nominal contract day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.

[‡] Amended 5 December 2008

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	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Gas Daily Day Ahead Index for the Kern River, Opal Plant, as published in the 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Daily cash settled Financial Natural Gas Swing Swap: Fixed Price for Gas Daily's Day Ahead Index; Rockies

108. CRUDE DIFF – WTI FIRST LINE VS BRENT FIRST LINE SWAP[‡]

Description	Monthly cash settled Financial Crude Differential – WTI First Line Swap vs. Brent First Line Swap
Contract Symbol	BTD
Contract Size	1000 Barrels
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Last Trading Day	Close of business on the last Business Day of the contract month
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per bbl based on the difference of the average of the settlement prices as made public by NYMEX for the front month Light Sweet Crude Oil futures contract for the month of production per ISDA commodity definitions, minus the average of the settlement prices as made public by ICE for the front month ICE Brent Crude Oil futures contract for the month of production as per ISDA commodity definitions for the contract month. Common Pricing.
Contract Series	Up to 72 consecutive calendar months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

[‡] Amended 5 December 2008

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Description	Monthly cash settled Financial Crude Differential – WTI First Line Swap vs. Brent First Line Swap
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109. HEATING OIL FIRST LINE VS GAS OIL FIRST LINE ARB SWAP¹

Description	Monthly cash settled Financial Arb Swap – Heating Oil First Line Swap vs. Gas Oil First Line Swap
Contract Symbol	HOG
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per gal
Last Trading Day	Close of business on the last Business Day of the contract month
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
	In respect of final settlement, the Floating Price will be a price in USD and cents per gallon based on the difference average of the settlement prices as made public by NYMEX for the front month New York Harbor No. 2 Heating Oil Futures contract for the month of production as per ISDA commodity definitions, minus the average of the settlement prices as made public by ICE for the front month ICE Gas Oil Futures contract for the month of production as per ISDA commodity definitions for the contract month. Common Pricing. For purposes of determining the Floating Price, the Gasoil Futures first nearby contract month settlement price will be converted to USD per gallon, rounded to the nearest cent. The conversion factor will be 312.9 gallons per metric ton.
Contract Series	Up to 36 consecutive calendar months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Arb Swap – Heating Oil First Line Swap vs. Gas Oil First Line Swap

110. HEATING OIL 1ST LINE SWAP¹

Description	Monthly cash settled Financial Heating Oil Swap – Heating Oil First Line Swap
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¹ Amended 5 December 2008

² Amended 5 December 2008

CONTRACT TERMS

Contract Symbol	HOF
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per gal
Last Trading Day	Close of business on the last Business Day of the contract month
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per gallon based the average of the settlement prices as made public by NYMEX for the front month New York Harbor No. 2 Heating Oil futures contract for the month of production per ISDA commodity definitions for the contract month.
Contract Series	Up to 36 consecutive calendar months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Heating Oil Swap – Heating Oil First Line Swap

111. SINGAPORE 0.5% GASOIL SWAP[‡]

Description	Monthly cash settled Financial Gasoil Swap – Singapore 0.5% Gasoil Swap
Contract Symbol	SXS
Contract Size	1000 Barrels
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial

[‡] Amended 5 December 2008

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	products. In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the average of the mean of the relevant high and low quotations appearing in the 'Platts Asian-Pacific MarketScan' under the heading 'FOB Singapore of Gasoil Reg 0.5% sulfur' for the contract month.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Gasoil Swap – Singapore 0.5% Gasoil Swap

112. SINGAPORE JET KEROSENE SWAP¹

Description	Monthly cash settled Financial Kerosene Swap - Singapore Jet Kerosene Swap
Contract Symbol	SRS
Contract Size	1000 Barrels
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the average of the mean of the relevant high and low quotations appearing in the 'Platts Asian-Pacific MarketScan' under the heading 'FOB Singapore' for 'kero' for the contract month.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Kerosene Swap - Singapore Jet Kerosene Swap

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113. SINGAPORE JET KEROSENE VS 0.5% GASOIL SWAP[‡]

Description	Monthly cash settled Financial Kerosene vs Gasoil Differential - Singapore Jet Kerosene vs Singapore 0.5% Gasoil Swap
Contract Symbol	SVS
Contract Size	1000 Barrels
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD per barrel based on the difference of the average of the mean of the relevant high and low quotations appearing in the 'Platts Asian-Pacific MarketScan' under the heading 'FOB Singapore' for 'kero' minus the average of the mean between the high and low quotations appearing in the 'Platts Asia-Pacific Marketscan' under the heading 'FOB Singapore' for 'Gasoil Reg 0.5%' sulfur for the contract month.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Kerosene vs Gasoil Differential - Singapore Jet Kerosene vs Singapore 0.5% Gasoil Swap

114. FUEL OIL DIFF - 180 CST SINGAPORE VS 380 CST SINGAPORE SWAP[‡]

Description	Monthly cash settled Financial Fuel Oil Differential - Singapore 180 cst Fuel Oil vs Singapore 380 cst Fuel Oil Swap
Contract Symbol	STS
Contract Size	1000 metric tonnes
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents

[‡] Amended 5 December 2008

[‡] Amended 5 December 2008

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Minimum Price Fluctuation	One cent (\$ 0.01) per mt.
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
	In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the difference of the average of the mean of the relevant high and low quotations appearing in the 'Platts Asia-Pacific MarketScan' under the heading 'FOB Singapore' 'HSFO 180cst' minus the average of the mean between the relevant high and low quotations appearing in the 'Platts Asia-Pacific MarketScan' under the heading 'FOB Singapore' 'HSFO 380 cst' for the contract month.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Fuel Oil Differential - Singapore 180 cst Fuel Oil vs Singapore 380 cst Fuel Oil Swap

115. FUEL OIL DIFF - SINGAPORE 0.5% GASOIL VS GAS OIL FIRST LINE SWAP[‡]

Description	Monthly cash settled Financial Gas Oil Differential - Singapore 0.5% Gasoil vs Gas Oil First Line Swap
Contract Symbol	SUS
Contract Size	1000 Barrels
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.

[‡] Amended 5 December 2008

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	In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the difference of the average of the mean of the relevant high and low quotations appearing in the 'Platts Asia-Pacific MarketScan' under the heading 'FOB Singapore' for 'Gasoil Reg 0.5%' sulfur minus the average of the settlement prices as made public by ICE for the front month ICE Gas Oil Futures contract for the month of production as per ISDA commodity definitions for the contract month. Common Pricing. For purposes of determining the Floating Price, the Gas Oil Futures first nearby contract month settlement price will be converted to USD per barrel, rounded to the nearest cent. The conversion factor will be 7.45 barrels per metric ton.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Gas Oil Differential - Singapore 0.5% Gasoil vs Gas Oil First Line Swap

116. ARGUS NORTHWEST EUROPEAN GASOLINE SWAP[†]

Description	Monthly cash settled Financial Gasoline Swap- Mogas 95 Ron 10ppm FOB Rotterdam Barges (Argus) Swap
Contract Symbol	MOG
Contract Size	1000 metric tonnes
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the average of the mean of the relevant high and low quotations appearing in the 'Argus European Products report' Mogas 95 Ron 10 ppm FOB Rotterdam barges for the contract month.
Contract Series	Up to 24 consecutive months
Final Payment Date	One business day following the Last Trading Day.

[†] Amended 5 December 2008

CONTRACT TERMS

Business Days	US Business Days
Description	Monthly cash settled Financial Gasoline Swap- Mogas 95 Ron 10ppm FOB Rotterdam Barges (Argus) Swap

117. GASOLINE CRACK – ARGUS NORTHWEST EUROPEAN GASOLINE VS BRENT FIRST LINE SWAP¹

Description	Monthly cash settled Financial Gasoline Crack - Mogas 95 Ron 10ppm FOB Rotterdam Barges (Argus) vs Brent First Line Swap
Contract Symbol	MGC
Contract Size	8,330 Barrels (1,000 metric tones)
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One tenth of one cent (\$ 0.001) per bbl.
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the difference of the average of the mean of the relevant high and low quotations appearing in the ‘Argus European Products report’ Mogas 95 Ron 10ppm FOB Barges minus the average of the settlement prices as made public by ICE for the front month ICE Brent Crude Oil futures contract for the month of production as per ISDA commodity definitions for the contract month. Non-Common Pricing. For purposes of determining the Floating Price, the Mogas contract month settlement price will be converted to USD per barrel, rounded to the nearest tenth of a cent. The conversion factor will be 8.33 barrels per metric ton.</p>
Contract Series	Up to 24 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Gasoline Crack - Mogas 95 Ron 10ppm FOB Rotterdam Barges (Argus) vs Brent First Line Swap

¹ Amended 5 December 2008

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118. GAS OIL CRACK – GAS OIL FIRST LINE VS BRENT FIRST LINE SWAP[‡]

Description	Monthly cash settled Financial Gas Oil Crack - Gas Oil First Line Swap vs Brent First Line Swap
Contract Symbol	GDC
Contract Size	1000 Barrels
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per bbl.
Last Trading Day	Close of business on the last Business Day of the contract month
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per barrel equal to the difference of the average of the settlement prices as made public by ICE for the front month ICE Gas Oil Futures contract for the month of production as per ISDA commodity definitions minus the average of the settlement prices as made public by ICE for the front month ICE Brent Crude Oil futures contract for the month of production as per ISDA commodity definitions for the contract month. For purposes of determining the Floating Price, the Gas Oil Futures first nearby contract month settlement price will be converted to USD per barrel, rounded to the nearest hundredth of a cent. The conversion factor will be 7.45 barrels per metric ton.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Gas Oil Crack - Gas Oil First Line Swap vs Brent First Line Swap

119. GAS OIL DIFF - 0.1% GASOIL FOB ROTTERDAM FOB VS GAS OIL FIRST LINE SWAP[‡]

Description	Monthly cash settled Financial Gasoil Differential – Gasoil 0.1% Barges FOB Rotterdam vs Gas Oil First Line Swap
Contract Symbol	RFG
Contract Size	1000 metric tonnes

[‡] Amended 5 December 2008

[‡] Amended 5 December 2008

CONTRACT TERMS

Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the difference of the average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading 'Barges FOB Rotterdam' for 'Gasoil 0.1%' minus the average of the settlement prices as made public by ICE for the front month ICE Gas Oil Futures contract for the month of production as per ISDA commodity definitions for the contract month. Non-Common Pricing.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Gasoil Differential – Gasoil 0.1% Barges FOB Rotterdam vs Gas Oil First Line Swap

120. GAS OIL DIFF - 0.1% GAS OIL CIF NWE CARGOES VS GAS OIL FIRST LINE SWAP[‡]

Description	Monthly cash settled Financial Gasoil Differential – Gasoil 0.1% Cargoes CIF NWE vs Gas Oil First Line Swap
Contract Symbol	CFG
Contract Size	1000 metric tonnes
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial

[‡] Amended 5 December 2008

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	products. In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the difference of the average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' Gasoil 0.1% cargoes CIF NWE minus the average of the settlement prices as made public by ICE for the front month ICE Gas Oil Futures contract for the month of production as per ISDA commodity definitions for the contract month. Non-Common Pricing.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Gasoil Differential – Gasoil 0.1% Cargoes CIF NWE vs Gas Oil First Line Swap

121. ULSD 10 PPM FOB ROTTERDAM BARGES VS GAS OIL FIRST LINE SWAP[†]

Description	Monthly cash settled Financial Diesel vs Gas Oil Differential - ULSD 10ppm Barges FOB Rotterdam vs Gas Oil First Line Swap
Contract Symbol	DFG
Contract Size	1000 metric tonnes
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
	In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the difference of the average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading 'FOB Rotterdam Barges' for 'Diesel 10 ppm' minus the average of the settlement prices as made public by ICE for the front month ICE Gas Oil Futures contract for the month of production as per ISDA commodity definitions for the contract month. Non-Common Pricing.
Contract Series	Up to 36 consecutive months

[†] Amended 5 December 2008

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Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Diesel vs Gas Oil Differential - ULSD 10ppm Barges FOB Rotterdam vs Gas Oil First Line Swap

122. ULSD 10 PPM CIF NWE CARGOES VS GAS OIL FIRST LINE SWAP[‡]

Description	Monthly cash settled Financial Diesel vs Gas Oil Differential - ULSD 10ppm Cargoes CIF NWE vs Gas Oil First Line Swap
Contract Symbol	NFG
Contract Size	1000 metric tonnes
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the difference of the average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading 'Cargoes CIF NWE' for 'Diesel 10 ppm' minus the average of the settlement prices as made public by ICE for the front month ICE Gas Oil Futures contract for the month of production as per ISDA commodity definitions for the contract month. Non-Common Pricing.</p>
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Diesel vs Gas Oil Differential - ULSD 10ppm Cargoes CIF NWE vs Gas Oil First Line Swap

123. FUEL OIL DIFF - 1% ROTTERDAM FOB BARGES VS 1% FOB NWE CARGOES SWAP[‡]

Description	Monthly cash settled Financial Fuel Oil Differential - 1% FOB Rotterdam Fuel Oil Barges vs 1% FOB NWE Fuel Oil Cargoes
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[‡] Amended 5 December 2008

[‡] Amended 5 December 2008

CONTRACT TERMS

	Swap
Contract Symbol	FBC
Contract Size	1000 metric tonnes
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the floating price will be a price in USD and cents per metric tonne equal to the difference of the average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' in the section 'Barges FOB Rotterdam' for the 'Fuel Oil 1.0%' minus average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' in the section 'Cargoes FOB NWE' for the 'Fuel Oil 1.0%' quotation for the contract month.</p>
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Fuel Oil Differential - 1% FOB Rotterdam Fuel Oil Barges vs 1% FOB NWE Fuel Oil Cargoes Swap

124. 1% ROTTERDAM FOB BARGES SWAP[†]

Description	Monthly cash settled Financial Fuel Oil - 1% Barges FOB Rotterdam Swap
Contract Symbol	FOB
Contract Size	1000 metric tonnes
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt

[†] Amended 5 December 2008

CONTRACT TERMS

Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the floating price will be a price in USD per metric ton equal to the average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' in the section 'Barges FOB Rotterdam' for the 'Fuel Oil 1.0%' quotation for the contract month.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Monthly cash settled Financial Fuel Oil - 1% Barges FOB Rotterdam Swap

125. FINANCIAL POWER SWAP – PENULTIMATE MINI PJM WESTERN HUB, MONTHLY[†]

Description	Monthly cash settled Financial Power Swap – Peak, Penultimate Mini PJM Western Hub Real Time
Contract Symbol	PJO
Contract Size	16 MWh
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems. Any multiple of 16 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per MWh
Last Trading Day	Close of business two Business Days prior to the contract month.
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary In respect of final settlement, the price is the daily settlement of the Peak PJM Western Hub Real-Time Swap as determined by Intercontinental Exchange, Inc.
Contract Series	Up to 110 months, 8 complete calendar years

[†] Amended 5-December-2008

CONTRACT TERMS

Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

126. FINANCIAL POWER OPTION – PEAK, PENULTIMATE MINI PJM WESTERN HUB, MONTHLY²

Description	Monthly cash settled Financial Power Swap -- Peak, Penultimate Mini PJM Western Hub Real Time
Contract Symbol	PJO
Contract Size	16 MWh
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems. Any multiple of 16 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per MWh
Last Trading Day	Close of business two Business Days prior to the contract month.
Option Type	Options are European style and will be automatically exercised on the expiry day if they are “in the money”. If an option is “out of the money” it will expire automatically. It is not permitted to exercise the option on any other day or in any other circumstances than the Last Trading Day. No manual exercise is permitted.
Option Premium	Daily settlement will be carried out using a settlement price provided by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products. Final settlement will be calculated using a price in USD and cents per MWh equal to the monthly penultimate mini PJM Western Hub for the contract month.
Expiry	16:30 hours US Eastern Time on the Last Trading Day Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more “in the money” with reference to the relevant reference price. Members cannot override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per MWh equal to the monthly penultimate settlement price of the mini PJM Western Hub for the contract month. For these purposes “penultimate settlement price” means the 2nd to last peak day in the month prior to the contract month. When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.
Contract Series	Up to 110 months, 8 complete calendar years

² Amended 8 January 2009

CONTRACT TERMS

Strike Prices	\$1.00 increment strike prices. 20 strikes up and down from the ATM price per contract. The at-the-money strike price is the closest interval nearest to the previous business day's settlement price of the corresponding underlying contract month.
Final Payment Date	One business day following the Last Trading Day.
Business Day Convention	NERC Holidays are observed.
Business Days	US Business Days

127. FINANCIAL NGL SWAP – ETHANE, MT. BELVIEU – ENTERPRISE, FP FOR OPIS²

Description	Monthly cash settled Financial NGL Swap – Ethane, Mt. Belvieu – Enterprise, Fixed Price for OPIS
Contract Symbol	ETE
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (\$ 0.00001) per gallon
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary. In respect of final settlement, the Floating Price will be a price in USD and cents per gallon based on the average of the daily averages of the high and low prices for “any” Mont Belvieu non-TET ethane as published by the Oil Price Information Service (OPIS), in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

128. FINANCIAL NGL SWAP – PROPANE, MT. BELVIEU – LDH, FP FOR OPIS²

Description	Monthly cash settled Financial NGL Swap – Propane, Mt. Belvieu – LDH, Fixed Price for OPIS
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² Amended 8 January 2009

² Amended 8 January 2009

CONTRACT TERMS

Contract Symbol	PRL
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (\$ 0.00001) per gallon
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the average of the daily averages of the high and low prices for Mont Belvieu "any" TET propane as published by the Oil Pricing Information Service (OPIS) in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 36 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

129. CRUDE DIFF – BRENT CFD VS SECOND MONTH SWAP²

Description	Daily cash settled Financial Crude Differential – Brent CFD vs Second Month Swap
Contract Symbol	CFD
Contract Size	200 Barrels
	CFD's will trade as weekly packages on the execution platform. Each weekly contract of 1,000 bbls will be divided into 5 daily contracts of 200 bbls each. No holidays are observed, and thus, holiday and publication interruptions, with regard to final settlement, will be final settled at the average of the applicable daily prints within the relevant week. Each day in the CFD will settle independently and sequentially, once the final weekly average is determined.
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One tenth of one cent (\$ 0.001) per bbl

² Amended 8 January 2009

CONTRACT TERMS

Last Trading Day	Eight calendar days following the nominal contract day.
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the arithmetic average of the mean of the relevant high and low quotations appearing in the 'Platts Crude Oil Marketwire' for the Brent (DTD) quotation published for each contract day during the determination period minus the arithmetic average of the high and low quotations for the 'Spot Crude Assessment' for Brent for the second quoted month for each Business Day that both are determined during the contract period. Common Pricing.
Contract Series	90 consecutive Days
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

130. DATED BRENT SWAP³

Description	Monthly cash settled Financial Crude – Dated Brent
Contract Symbol	PDB
Contract Size	1000 Barrels
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One tenth of one cent (\$ 0.001) per bbl
Last Trading Day	First Business Day following the contract month.
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD per barrel equal to the arithmetic average of the mean of the relevant high and low quotations appearing in 'Platts Crude Oil MarketWire' for the Brent (DTD) quotation published for each contract month.
Contract Series	Up to 60 consecutive calendar months

³. Amended 8 January 2009

CONTRACT TERMS

Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

131. DATED BRENT VS BRENT FIRST LINE BALMO SWAP²

Description	Monthly cash settled Financial Crude Differential – Dated Brent vs Brent First Line Swap
Contract Symbol	BBA-BBZ BCA-BCE Contract Symbols are sequentially assigned to 31 consecutive balance of month swaps. Each symbol represents a balance of month swap equivalent to the nominal calendar day in the contract name through the end of the month of the corresponding period. For example, a 15-EOM would represent the pricing days in the respective contract month inclusive of the 15th calendar day of the month through the end of the month.
	The first 26 balmo swaps are prefixed with alpha characters “BB” followed by an A, B, C, etc. corresponding to balmo periods 1st calendar date through the end of month, 2nd calendar date through the end of month, etc. through 26 periods. The remaining 5 balmo swaps are prefixed with alpha characters “BC” followed by an A, B, C, etc. corresponding to balmo periods 27th calendar date through the end of a 31 day month.
Contract Size	1000 Barrels
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One tenth of one cent (\$ 0.001) per bbl
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD per barrel equal to the difference of the average of the mean of the relevant high and low quotations appearing in ‘Platts Crude Oil MarketWire’ for the Brent (DTD) quotation published for each determination period minus the average of the settlement prices as made public by ICE for the front month ICE Brent Crude Oil futures contract for the month of production as per ISDA commodity definitions for the contract month. Common Pricing.
Contract Series	Up to 2 consecutive months

² Amended 8 January 2009

CONTRACT TERMS

Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

132. 180 CST SINGAPORE FUEL OIL BALMO SWAP²

Description	Monthly cash settled Financial Fuel Oil – 180 cst Singapore Fuel Oil Balmo Swap
Contract Symbol	BLA-BLZ BMA-BME
	Contract Symbols are sequentially assigned to 31 consecutive balance of month swaps. Each symbol represents a balance of month swap equivalent to the nominal calendar day in the contract name through the end of the month of the corresponding period. For example, a 15-EOM would represent the pricing days in the respective contract month inclusive of the 15th calendar day of the month through the end of the month. The first 26 balmo swaps are prefixed with alpha characters “BL” followed by an A, B, C, etc. corresponding to balmo periods 1st calendar date through the end of month, 2nd calendar date through the end of month, etc. through 26 periods. The remaining 5 balmo swaps are prefixed with alpha characters “BM” followed by an A, B, C, etc. corresponding to balmo periods 27th calendar date through the end of a 31 day month.
Contract Size	1000 metric tonnes
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the arithmetic average of the mean of the relevant high and low quotations appearing in the ‘Platts Asia-Pacific MarketScan’ under the heading ‘FOB Singapore’ for “HSFO 180 cst” Physical Cargoes quotation for each Business Day in the settlement period or contract month.
Contract Series	Up to 2 consecutive months
Final Payment Date	One business day following the Last Trading Day.

² Amended 8 January 2009

CONTRACT TERMS

Business Days	US Business Days
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133. 380 CST SINGAPORE FUEL OIL BALMO SWAP²

Description	Monthly cash settled Financial Fuel Oil – 380 cst Singapore Fuel Oil Balmo Swap
Contract Symbol	BJA-BJZ BKA-BKE
	<p>Contract Symbols are sequentially assigned to 31 consecutive balance of month swaps. Each symbol represents a balance of month swap equivalent to the nominal calendar day in the contract name through the end of the month of the corresponding period. For example, a 15-EOM would represent the pricing days in the respective contract month inclusive of the 15th calendar day of the month through the end of the month.</p> <p>The first 26 balmo swaps are prefixed with alpha characters “BJ” followed by an A, B, C, etc. corresponding to balmo periods 1st calendar date through the end of month, 2nd calendar date through the end of month, etc. through 26 periods. The remaining 5 balmo swaps are prefixed with alpha characters “BK” followed by an A, B, C, etc. corresponding to balmo periods 27th calendar date through the end of a 31 day month.</p>
Contract Size	1000 metric tonnes
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the arithmetic average of the mean of the relevant high and low quotations appearing in the ‘Platts Asia-Pacific MarketScan’ under the heading ‘FOB Singapore’ for “HSFO 380 cst” Physical Cargoes quotation for each Business Day in the settlement period or contract month.</p>
Contract Series	Up to 2 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

². Amended 8 January 2009

CONTRACT TERMS

134. SINGAPORE 0.5% GASOIL BALMO SWAP²

Description	Monthly cash settled Financial Fuel Oil – Singapore 0.5% Gasoil Balmo Swap
Contract Symbol	BVA-BVZ BWA-BWE
	<p>Contract Symbols are sequentially assigned to 31 consecutive balance of month swaps. Each symbol represents a balance of month swap equivalent to the nominal calendar day in the contract name through the end of the month of the corresponding period. For example, a 15-EOM would represent the pricing days in the respective contract month inclusive of the 15th calendar day of the month through the end of the month.</p> <p>The first 26 balmo swaps are prefixed with alpha characters “BN” followed by an A, B, C, etc. corresponding to balmo periods 1st calendar date through the end of month, 2nd calendar date through the end of month, etc. through 26 periods. The remaining 5 balmo swaps are prefixed with alpha characters “BP” followed by an A, B, C, etc. corresponding to balmo periods 27th calendar date through the end of a 31 day month.</p>
Contract Size	1000 Barrels
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the floating price will be a price in USD and cents per barrel based on the average of the mean of the relevant high and low quotations appearing in the ‘Platts Asia-Pacific MarketScan’ under the heading ‘FOB Singapore’ for ‘Gasoil Reg 0.5%’ sulfur for each Business Day in the settlement period or contract month.</p>
Contract Series	Up to 2 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

². Amended 8 January 2009

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135. SINGAPORE JET KEROSENE BALMO SWAP²

Description	Monthly cash settled Financial Fuel Oil – Singapore Jet Kerosene Balmo Swap
Contract Symbol	BQA-BQZ BRA-BRE
	<p>Contract Symbols are sequentially assigned to 31 consecutive balance of month swaps. Each symbol represents a balance of month swap equivalent to the nominal calendar day in the contract name through the end of the month of the corresponding period. For example, a 15-EOM would represent the pricing days in the respective contract month inclusive of the 15th calendar day of the month through the end of the month.</p> <p>The first 26 balmo swaps are prefixed with alpha characters “BQ” followed by an A, B, C, etc. corresponding to balmo periods 1st calendar date through the end of month, 2nd calendar date through the end of month, etc. through 26 periods. The remaining 5 balmo swaps are prefixed with alpha characters “BR” followed by an A, B, C, etc. corresponding to balmo periods 27th calendar date through the end of a 31 day month</p>
Contract Size	1000 Barrels
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the floating price will be a price in USD and cents per barrel based on the average of the mean of the relevant high and low quotations appearing in the ‘Platts Asia-Pacific MarketScan’ under the heading ‘FOB Singapore’ for ‘kero’ for each Business Day in the settlement period or contract month.</p>
Contract Series	Up to 2 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

² Amended 8 January 2009

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136. FINANCIAL POWER SWAP – PJM WEST DAY AHEAD LMP PEAK DAILY³

Description	Financial Power Swap-Peak, PJM Western Hub, Day Ahead, Daily
Contract Symbol	PDA
Contract Size	800 MWh
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly peak day-ahead LMP’s (locational marginal prices) as published by PJM Interconnection, LLC, on their official website under the heading: PJM-Daily Day-Ahead Locational Marginal Pricing Files; Western hub for the settlement period.
Contract Series	38 Consecutive Daily Instruments.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

137. FINANCIAL POWER SWAP – MISO CINERGY DAY AHEAD LMP PEAK DAILY³

Description	Financial Power Swap - Peak, MISO Cinergy Hub, Day Ahead, Daily
Contract Symbol	MDA
Contract Size	800 MWh
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined

³. Amended 10 March 2009

³. Amended 10 March 2009

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	by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary
	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly peak day-ahead LMP's (locational marginal prices) for MISO Cinergy published by the Midwest Independent System Operator for the settlement period.
Contract Series	38 Consecutive Daily Instruments.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

138. FINANCIAL POWER SWAP – PJM WEST DAY AHEAD LMP OFF-PEAK DAILY³

Description	Financial Power Swap - Off-Peak, PJM Western Hub, Day Ahead, Daily
Contract Symbol	PDO
Contract Size	50 MWh
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary
	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly off peak day-ahead LMP's (locational marginal prices) as published by PJM Interconnection, LLC, on their official website under the heading: PJM-Daily Day-Ahead Locational Marginal Pricing Files; Western hub for the settlement period.
Contract Series	38 Consecutive Daily Instruments.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

³. Amended 8 January 2009

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139. FINANCIAL POWER SWAP – AEP DAYTON HUB OFF PEAK DAILY³

Description	Financial Power Swap - Off-Peak, AEP-Dayton Hub, Daily
Contract Symbol	ADO
Contract Size	50 MWh
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly off-peak real-time prices posted by PJM Interconnection, LLC, on their official website under the heading: PJM-Daily Real-Time Locational Marginal Pricing Files; AEP / Dayton Hub for the settlement period.
Contract Series	38 Consecutive Daily Instruments.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

140. FINANCIAL POWER SWAP – PJM NORTHERN ILLINOIS HUB OFF-PEAK DAILY³

Description	Financial Power Swap - Off-Peak, PJM Northern Illinois Hub, Daily
Contract Symbol	NDO
Contract Size	50 MWh
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day’s settlement price

³- Amended 8 January 2009

³- Amended 8 January 2009

CONTRACT TERMS

Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly off-peak real-time prices posted by PJM Interconnection, LLC, on their official website under the heading: PJM-Daily Real-Time Locational Marginal Pricing Files; N. Illinois Hub for the settlement period.
Contract Series	38 Consecutive Daily Instruments.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

141. **FINANCIAL POWER SWAP – MISO CINERGY DAY AHEAD LMP OFF-PEAK DAILY³**

Description	Financial Power Swap - Off-Peak, MISO Cinergy Hub, Day Ahead, Daily
Contract Symbol	MOD
Contract Size	50 MWh
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly off peak day-ahead LMP’s (locational marginal prices) for MISO Cinergy published by the Midwest Independent System Operator for the settlement period.
Contract Series	38 Consecutive Daily Instruments.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

³ Amended 8 January 2009

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142. FINANCIAL POWER SWAP – NYISO ZONE J OFF-PEAK DAILY³

Description	Financial Power Swap - Off-Peak, NYISO Zone J, Daily
Contract Symbol	NOJ
Contract Size	50 MWh
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly off-peak day ahead LBMP’s (locational based marginal prices) for NYISO Zone J published by the Independent System Operator for the settlement period.
Contract Series	38 Consecutive Daily Instruments.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

143. FINANCIAL POWER SWAP – NYISO ZONE G OFF-PEAK DAILY³

Description	Financial Power Swap - Off-Peak, NYISO Zone G, Daily
Contract Symbol	NOD
Contract Size	50 MWh
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day’s settlement price

³ Amended 8 January 2009

³ Amended 8 January 2009

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Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly off-peak day ahead LBMP's (locational based marginal prices) for NYISO Zone G published by the Independent System Operator for the settlement period.
Contract Series	38 Consecutive Daily Instruments.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

144. FINANCIAL POWER SWAP – ERCOT WEST ZONE, PEAK MONTHLY³

Description	Monthly cash settled Financial Power Swap - Peak, ERCOT West Zone, Monthly
Contract Symbol	ERW
Contract Size	800 MWh
Unit of Trading	Contract Size multiplied by the number of peak hours of every day in the calendar month traded. This will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Close of business five Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the arithmetic averages of the hourly peak Market Clearing Price for Energy (MCPE) prices for ERCOT West Zone as published by ERCOT "excluding any Replacement Reserve or other charges" for all peak days in the settlement month.
Contract Series	Up to 50 months, 4 complete Calendar Years.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

³ Amended 8 January 2009

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145. FINANCIAL POWER SWAP – ERCOT HOUSTON ZONE, PEAK DAILY³

Description	Monthly cash settled Financial Power Swap - Peak, ERCOT Houston Zone, Daily
Contract Symbol	EHD
Contract Size	800 MWh
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly peak Market Clearing Price for Energy (MCPE) prices for ERCOT Houston Zone as published by ERCOT “excluding any Replacement Reserve or other charges” for the settlement period.
Contract Series	Up to 45 Consecutive Dailies.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

146. FINANCIAL POWER SWAP – ERCOT NORTH ZONE, PEAK DAILY³

Description	Monthly cash settled Financial Power Swap - Peak, ERCOT North Zone, Daily
Contract Symbol	END
Contract Size	800 MWh
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined

³. Amended 8 January 2009

³. Amended 8 January 2009

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	by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly peak Market Clearing Price for Energy (MCPE) prices for ERCOT North Zone as published by ERCOT "excluding any Replacement Reserve or other charges" for the settlement period.
Contract Series	Up to 45 Consecutive Dailies.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

147. FINANCIAL POWER SWAP – ERCOT SOUTH ZONE, PEAK DAILY³

Description	Monthly cash settled Financial Power Swap - Peak, ERCOT South Zone, Daily
Contract Symbol	ESD
Contract Size	800 MWh
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly peak Market Clearing Price for Energy (MCPE) prices for ERCOT South Zone as published by ERCOT "excluding any Replacement Reserve or other charges" for the settlement period.
Contract Series	Up to 45 Consecutive Dailies.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

³ Amended 8 January 2009

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148. FINANCIAL POWER SWAP – ERCOT WEST ZONE, PEAK DAILY³

Description	Monthly cash settled Financial Power Swap - Peak, ERCOT West Zone, Daily
Contract Symbol	EWD
Contract Size	800 MWh
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	Eight Calendar Days following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly peak Market Clearing Price for Energy (MCPE) prices for ERCOT West Zone as published by ERCOT "excluding any Replacement Reserve or other charges" for the settlement period.
Contract Series	Up to 45 Consecutive Dailies.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

149. FINANCIAL POWER SWAP – AEP DAYTON HUB OFF PEAK³

Description	Financial Power Swap - Off-Peak, AEP-Dayton Hub, Monthly
Contract Symbol	AOD
Contract Size	50 MWh
Unit of Trading	Contract Size multiplied by the number of off-peak hours of every day in the calendar month. This will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	3rd business day following the settlement month
Fixed Price	The traded price or the previous day's settlement price

³ Amended 8 January 2009

² Amended 8 January 2009

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Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets, where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the arithmetic averages of the hourly off-peak real-time prices posted by PJM Interconnection, LLC, on their official website under the heading: PJM-Daily Real-Time Locational Marginal Pricing Files; AEP Dayton Hub for all off-peak days in the settlement month.
Contract Series	Up to 86 months, 7 complete Calendar Years.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

150. **FINANCIAL POWER SWAP – PJM NORTHERN ILLINOIS HUB OFF-PEAK³**

Description	Financial Power Swap - Off Peak, PJM Northern Illinois Hub, Monthly
Contract Symbol	NIO
Contract Size	50 MWh
Unit of Trading	Contract Size multiplied by the number of off peak hours of every day in the calendar month traded. This will be expressed as "lots" in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	3rd business day following the settlement month
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the arithmetic averages of the hourly off-peak real-time prices posted by PJM Interconnection, LLC, on their official website under the heading: PJM-Daily Real-Time Locational Marginal Pricing Files; N. Illinois Hub for all off-peak days in the settlement month.
Contract Series	Up to 86 months, 7 complete Calendar Years.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

³ Amended 8 January 2009

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151. FINANCIAL POWER SWAP – NYISO ZONE J OFF-PEAK³

Description	Financial Power Swap - Off-Peak, NYISO Zone J, Monthly
Contract Symbol	NJO
Contract Size	50 MWh
Unit of Trading	Contract Size multiplied by the number of off peak hours of every day in the calendar month traded. This will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	3rd business day following the settlement month
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets, where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the arithmetic averages of the hourly off-peak day ahead LBMP’s (locational based marginal prices) for NYISO Zone A published by the Independent System Operator for all off peak days in the settlement month.
Contract Series	Up to 86 months, 7 complete Calendar Years.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

152. FINANCIAL POWER SWAP – NYISO ZONE G OFF-PEAK³

Description	Financial Power Swap - Off-Peak, NYISO Zone G, Monthly
Contract Symbol	NGO
Contract Size	50 MWh
Unit of Trading	Contract Size multiplied by the number of off peak hours of every day in the calendar month traded. This will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Last Trading Day	3rd business day following the settlement month

³. Amended 8 January 2009

³. Amended 8 January 2009

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Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in settlement period plus consideration of other cash and derivative markets, where necessary. In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the arithmetic averages of the hourly off-peak day ahead LBMP's (locational based marginal prices) for NYISO Zone G published by the Independent System Operator for all off peak days in the settlement month.
Contract Series	Up to 86 months, 7 complete Calendar Years.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days
Description	Financial Power Swap - Off-Peak, NYISO Zone G, Monthly
Contract Symbol	NGO

153. NATURAL GAS SWING SWAP, FIXED PRICE FOR GAS DAILY, SOCAL CITYGATE³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; SoCal Citygate
Contract Symbol	SCS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Platts' Gas Daily Day Ahead Index for the SoCal Citygate Gas, as published in the Platts' 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Final Payment Date	One business day following the Last Trading Day.

³. Amended 8 January 2009

CONTRACT TERMS

Business Days	US Business Days
Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Social Citygate

154. NATURAL GAS SWING SWAP, FIXED PRICE FOR GAS DAILY, PG&E CITYGATE³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; PG&E Citygate
Contract Symbol	PIG
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Platts' Gas Daily Day Ahead Index for the PG&E Citygate Gas, as published in the Platts' 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

155. NATURAL GAS SWING SWAP, FIXED PRICE FOR GAS DAILY, MALIN³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Malin
Contract Symbol	MSS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents

³. Amended 8 January 2009

³. Amended 8 January 2009

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Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Platts' Gas Daily Day Ahead Index for the Malin Gas, as published in the Platts' 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

156. NATURAL GAS SWING SWAP, FIXED PRICE FOR GAS DAILY, CHICAGO³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Chicago
Contract Symbol	CSS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Platts' Gas Daily Day Ahead Index for the Chicago Gas, as published in the Platts' 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Final Payment Date	One business day following the Last Trading Day.

³ Amended 8 January 2009

CONTRACT TERMS

Business Days	US Business Days
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157. NATURAL GAS SWING SWAP, FIXED PRICE FOR GAS DAILY, AB-NIT³

Description	Financial Natural Gas Swing Swap: Fixed Price for Canadian Gas Price Reporter; NGX AB-NIT
Contract Symbol	ASS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the NGX AB-NIT Day Ahead Index for the AB-NIT listing as published in the 'Canadian Gas Price Reporter' – NGX AB-NIT Day Ahead Index, quoted in USD and cents per MMBTU.
Contract Series	65 consecutive daily contracts.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

158. NATURAL GAS SWING SWAP, FIXED PRICE FOR GAS DAILY, PANHANDLE³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Panhandle
Contract Symbol	PSS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu

³ Amended 8 January 2009

³ Amended 8 January 2009

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Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Gas Daily Day Ahead Index for the Panhandle, as published in the 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

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160. NATURAL GAS SWING SWAP, FIXED PRICE FOR GAS DAILY, TRANSCO ZONE 6, N.Y.

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Transco Zone 6 N.Y.
Contract Symbol	ZSS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Gas Daily Day Ahead Index for the Transco Zone 6, N.Y., as published in the 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Final Payment Date	One business day following the Last Trading Day.

³. Amended 8 January 2009

CONTRACT TERMS

Business Days	US Business Days
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161. NATURAL GAS SWING SWAP, FIXED PRICE FOR GAS DAILY, DOMINION SOUTH GAS³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Dominion South.
Contract Symbol	DSS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Gas Daily Day Ahead Index for the Dominion South, as published in the 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

162.

163. NATURAL GAS SWING SWAP, FIXED PRICE FOR GAS DAILY, COLUMBIA GAS TCO³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Columbia Gas TCO
Contract Symbol	CGS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents

³. Amended 8 January 2009

³. Amended 8 January 2009

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Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Gas Daily Day Ahead Index for the Columbia South TCO, as published in the 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

164. **NATURAL GAS BASIS SWAP: NYMEX LD1 FOR NGI, SOCAL CITYGATE³**

Description	Monthly cash settled, Natural Gas Basis Swap: NYMEX LD1 for Natural Gas Intelligence; Socal Citygate
Contract Symbol	SCB
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for natural gas for the Socal Citygate Hub for the month of production in the first publication of the month as published by Intelligence Press Inc's Natural Gas Bidweek Survey.
Contract Series	Up to 120 consecutive months.

³ Amended 8 January 2009

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Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

165. NATURAL GAS BASIS SWAP: ANR, OKLAHOMA³

Description	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for American Natural Resources Pipeline Co., Oklahoma
Contract Symbol	ANO
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for natural gas for the ANR, Oklahoma Hub for the month of production in the first publication of the month as published by Platts' 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

166. NATURAL GAS BASIS SWAP: COLUMBIA GULF, ONSHORE³

Description	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for Columbia Gulf Transmission Co. - Onshore Pool
Contract Symbol	CON
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems

³. Amended 8 January 2009

³. Amended 8 January 2009

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Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for natural gas for the CG-Onshore Hub for the month of production in the first publication of the month as published by Platts' 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

167. NATURAL GAS BASIS SWAP: TRANSCO ZONE 4³4

Description	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for Transcontinental Gas Pipeline Corp., Zone 4
Contract Symbol	TRZ
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the monthly last settlement price for Henry Hub (Louisiana) natural gas (as published by NYMEX) for the month of production from the price for natural gas for the Transco, Zone 4 Hub for the month of

³ Amended 8 January 2009

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	production in the first publication of the month as published by Platts' 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

168. **SOCAL CITYGATE INDEX SWAP³**

Description	Monthly cash settled, Natural Gas Index Swap: Natural Gas Intelligence vs Gas Daily, Socal Citygate
Contract Symbol	SCI
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the average of the daily prices quoted in Platts' Gas Daily, Daily Price Survey for the corresponding dates of the settlement month minus the First of the Month Index Price for the Socal Citygate listing as published by Intelligence Press Inc's Natural Gas Bidweek Survey.
Contract Series	Up to 120 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

169.

170. **PG&E CITYGATE INDEX SWAP³**

Description	Monthly cash settled, Natural Gas Index Swap: Natural Gas Intelligence vs Gas Daily, PG&E Citygate
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³. Amended 8 January 2009

³. Amended 8 January 2009

CONTRACT TERMS

Contract Symbol	EIS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the average of the daily prices quoted in Platts' Gas Daily, Daily Price Survey for the corresponding dates of the settlement month minus the First of the Month Index Price for the PG&E Citygate listing as published by Intelligence Press Inc's Natural Gas Bidweek Survey.
Contract Series	Up to 84 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

171. **MALIN INDEX SWAP³**

Description	Monthly cash settled, Natural Gas Index Swap: Natural Gas Intelligence vs Gas Daily, Malin
Contract Symbol	MIS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.

³. Amended 8 January 2009

CONTRACT TERMS

	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the average of the daily prices quoted in Platts' Gas Daily, Daily Price Survey for the corresponding dates of the settlement month minus the First of the Month Index Price for the Malin listing as published by Intelligence Press Inc's Natural Gas Bidweek Survey.
Contract Series	Up to 84 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

172. CHICAGO INDEX SWAP³

Description	Monthly cash settled, Natural Gas Index Swap: Natural Gas Intelligence vs Gas Daily, Chicago
Contract Symbol	CIS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the average of the daily prices quoted in Platts' Gas Daily, Daily Price Survey for the corresponding dates of the settlement month minus the First of the Month Index Price for the Chicago listing as published by Intelligence Press Inc's Natural Gas Bidweek Survey.
Contract Series	Up to 84 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

³ Amended 8 January 2009

CONTRACT TERMS

173. AB-NIT INDEX SWAP³

Description	Monthly cash settled, Natural Gas Index Swap: CGPR ND 7a vs CGPR MA 7a, AB-NIT
Contract Symbol	AIS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu by deducting the average of the daily prices corresponding to the NGX AB-NIT Day Ahead Index for the AB-NIT listing as published in the 'Canadian Gas Price Reporter' – NGX AB-NIT Day Ahead Index quoted in USD and cents per MMBtu for the corresponding dates of the settlement month minus the NGX AB-NIT Month Ahead Index (line 7a) for the AB-NIT listing as published in the 'Canadian Gas Price Reporter' – NGX AB-NIT Month Ahead Index (line 7a) quoted in USD and cents per MMBtu.
Contract Series	Up to 120 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

174. PANHANDLE INDEX SWAP³

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Panhandle
Contract Symbol	PIS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents

³. Amended 8 January 2009

³. Amended 8 January 2009

CONTRACT TERMS

Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the average of the daily prices quoted in Platts' Gas Daily, Daily Price Survey for the corresponding dates of the settlement month minus the First of the Month Index Price for the Panhandle listing as published in 'Inside FERC's Gas Market Report'.
Contract Series	Up to 84 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

175. SOCIAL BORDER INDEX SWAP³

Description	Monthly cash settled, Natural Gas Index Swap: Natural Gas Intelligence vs Gas Daily, Social Border
Contract Symbol	SIS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the average of the daily prices quoted in Platts' Gas Daily, Daily Price Survey for the corresponding dates of the settlement month minus the First of the Month Index Price for the Social Border listing as published by Intelligence Press Inc's Natural Gas Bidweek Survey.

³ Amended 8 January 2009

CONTRACT TERMS

Contract Series	Up to 120 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

176. DOMINION SOUTH GAS INDEX SWAP³

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Dominion South
Contract Symbol	DIS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	<p>In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.</p> <p>In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the average of the daily prices quoted in Platts' Gas Daily, Daily Price Survey for the corresponding dates of the settlement month minus the First of the Month Index Price for the Dominion South listing as published in 'Inside FERC's Gas Market Report'.</p>
Contract Series	Up to 72 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

177. COLUMBIA GAS TCO GAS INDEX SWAP³

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Columbia Gas TCO
Contract Symbol	TIS
Contract Size	2500 MMBtu
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems

³- Amended 8 January 2009

³- Amended 8 January 2009

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products. In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu dry calculated by deducting the average of the daily prices quoted in Platts' Gas Daily, Daily Price Survey for the corresponding dates of the settlement month minus the First of the Month Index Price for the Columbia Gas TCO listing as published in 'Inside FERC's Gas Market Report'.
Contract Series	Up to 72 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

178. N-BUTISO, MT BELVIEU - ENT FP FOR OPIS³

Description	Monthly cash settled Financial NGL Swap – N-BUTISO, Mt. Belvieu – ENT, Fixed Price for OPIS
Contract Symbol	NBI
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price

³ Amended 8 January 2009

CONTRACT TERMS

Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary. In respect of final settlement, the Floating Price will be a price in USD and cents per gallon based on the average of the daily averages of the high and low prices for Mont Belvieu "any" NON-TET N. Butane as published by the Oil Pricing Information Service (OPIS) in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 36 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

179. ISOBUTANE, MT BELVIEU - ENT FP FOR OPIS³

Description	Monthly cash settled Financial NGL Swap – IsoButane, Mt. Belvieu – ENT, Fixed Price for OPIS
Contract Symbol	ISO
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary In respect of final settlement, the Floating Price will be a price in USD and cents per gallon based on the average of the daily averages of the high and low prices for Mont Belvieu "any" NON-TET IsoButane as published by the Oil Pricing Information Service (OPIS) in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 36 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

³ Amended 8 January 2009

CONTRACT TERMS

180. NATGASO, MT BELVIEU - ENT FP FOR OPIS³

Description	Monthly cash settled Financial NGL Swap – Natgaso, Mt. Belvieu – ENT, Fixed Price for OPIS
Contract Symbol	NGE
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary. In respect of final settlement, the Floating Price will be a price in USD and cents per gallon based on the average of the daily averages of the high and low prices for Mont Belvieu “any” NON-TET Natural Gasoline as published by the Oil Pricing Information Service (OPIS) in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 36 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

181. N-BUTREF, MT BELVIEU - LDH FP FOR OPIS³

Description	Monthly cash settled Financial NGL Swap – N-BUTREF, Mt. Belvieu – LDH, Fixed Price for OPIS
Contract Symbol	NBR
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract size will be expressed in “lots” in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Last Trading Day	First Business Day following the settlement period

³. Amended 8 January 2009

³. Amended 8 January 2009

CONTRACT TERMS

Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary. In respect of final settlement, the Floating Price will be a price in USD and cents per gallon based on the average of the daily averages of the high and low prices for Mont Belvieu "any" TET N. Butane as published by the Oil Pricing Information Service (OPIS) in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 36 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

182. PROPANE, CONWAY - FP FOR OPIS³

Description	Monthly cash settled Financial NGL Swap – Propane, Conway, Fixed Price for OPIS
Contract Symbol	PRC
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract size will be expressed in "lots" in the ICE Systems
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary. In respect of final settlement, the Floating Price will be a price in USD and cents per gallon based on the average of the daily averages of the high and low prices for Conway In-well Propane as published by the Oil Pricing Information Service (OPIS) in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 36 consecutive months.
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

³. Amended 8 January 2009

CONTRACT TERMS

183. BRENT BULLET SWAP [BNB]⁴

Contract Description	Brent Bullet Swap
Commodity Code	BNB
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	1,000 Barrels
Unit of trading	Contract Size will be expressed as "lots" in the ICE Systems.
Quotation	US \$ and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Last trading	Trading shall end one Business Day prior to the Expiration Date of the ICE Brent Crude Futures contract, i.e. two Business Days prior to the (i) Either the 15th calendar day preceding the first day of the contract month, if such 15th day is a Business Day, or (ii) If the 15th calendar day is not a Business Day, trading shall end three business days prior to the Business Day preceding the 15th day.
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per barrel equal to the price as made public by ICE for the ICE Brent Crude Futures contract for the month of production on the Last Trading Day.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

184.

185. EU-STYLE BRENT CASH SETTLED OPTION [BUL]⁴

Contract Description	EU-Style Brent Cash Settled Options
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⁴ Added 27 July 2009

⁴ Added 27 July 2009

CONTRACT TERMS

Strike Prices	Minimum \$0.50 increment strike prices. \$1.00 Strikes from \$20 to \$120. \$0.50 strikes 20 strikes above and below ATM. The at-the-money strike price is the closes interval nearest to the previous business day's settlement price of the underlying contract.
Final Payment Dates	One business day following the Last Trading Day.
Business Days	London Business Days

186. BRENT AVERAGE PRICE OPTION [I]⁴

Contract Description	Brent Average Priced Options
Commodity Code	I
Contract size	1,000 Barrels
Unit of trading	Contract Size will be expressed as "lots".
Quotation	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Last trading	Last Business Day of the settlement month
Option Type	Options are Asian style and will be automatically exercised on the expiry day if they are "in the money". The swap resulting from exercise immediately goes to cash settlement relieving market participants of the need to concern themselves with liquidation or exercise issues. If an option is "out of the money" it will expire automatically. It is not permitted to exercise the option on any other day or in any other circumstances than the Last Trading Day. No manual exercise is permitted.
Option Margin Premium/Daily	The premium on the Brent Average Priced Option is paid/received on the business day following the day of trade. Net Liquidating Value (NLV) will be re-calculated each business day based on the relevant daily settlement prices. For buyers of options the NLV credit will be used to off-set their Original Margin (OM) requirement; for sellers of options, the NLV debit must be covered by cash or collateral in the same manner as OM requirement. OM for all options contracts is based on the option's delta.
Expiry	19:30 London Time Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with reference to the relevant reference price. Members cannot override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per barrel equal to the arithmetic average of the settlement prices of the ICE Brent Crude Futures for the contract month. When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.
Contract Series	The contract will be listed for up to 72 consecutive months. A full

⁴ Added 27 July 2009

CONTRACT TERMS

	year of new contracts will be added immediately following the expiry of the front December contract month
Strike Prices	Minimum \$0.50 increment strike prices. \$1.00 Strikes from \$20 to \$120. \$0.50 strikes 20 strikes above and below ATM. The at-the-money strike price is the closes interval nearest to the previous business day's settlement price of the underlying contract.
Final Payment Dates	One business day following the Last Trading Day.
Business Days	London Business Days

187. WTI BULLET SWAP [WTB]⁴

Contract Description	WTI Bullet Swap
Commodity Code	WTB
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	1,000 Barrels
Unit of trading	Contract Size will be expressed as "lots" in the ICE Systems.
Quotation	US \$ and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Last trading	Trading shall cease at the close of business on the 4th US business day prior to the 25th calendar day of the month preceding the contract month. If the 25th calendar day of the month is not a US business day the final trading day shall be the trading day which is the 5th US business day preceding the 25th calendar day of the month preceding the contract month. (A US business day is a day on which NYMEX is open for business.)
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per barrel equal to the price as made public by ICE for the ICE WTI Crude Futures contract for the month of production on the Last Trading Day.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None

⁴. Added 27 July 2009

CONTRACT TERMS

Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml
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188. EU-STYLE WTI CASH SETTLED OPTION [WUL]⁴

Contract Description	EU-Style WTI Cash Settled Options
Commodity Code	WUL
Contract size	1,000 Barrels
Unit of trading	Contract Size will be expressed as "lots".
Quotation	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Last trading	Trading shall end two Business Days prior to the Expiration Date of the ICE WTI Crude Futures contract, i.e, 6th US business day prior to the 25th calendar day of the month preceding the contract month. If the 25th calendar day of the month is not a US business day the final trading day shall be the trading day which is the 7th US business day preceding the 25th calendar day of the month preceding the contract month. (A US business day is a day on which NYMEX is open for business.)
Option Type	Options are European style and will be automatically exercised on the expiry day if they are "in the money". The swap resulting from exercise immediately goes to cash settlement relieving market participants of the need to concern themselves with liquidation or exercise issues. If an option is "out of the money" it will expire automatically. It is not permitted to exercise the option on any other day or in any other circumstances than the Last Trading Day. No manual exercise is permitted.
Option Premium/Daily Margin	The premium on the European style WTI Cash Settled Option is paid/received on the business day following the day of trade. Net Liquidating Value (NLV) will be re-calculated each business day based on the relevant daily settlement prices. For buyers of options the NLV credit will be used to off-set their Original Margin (OM) requirement; for sellers of options, the NLV debit must be covered by cash or collateral in the same manner as OM requirement. OM for all options contracts is based on the option's delta.
Expiry	16:30 EST
	Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with reference to the relevant reference price. Members cannot override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per bbl equal to the settlement price of the ICE WTI Crude

⁴ Added 27 July 2009

CONTRACT TERMS

	Futures for the contract month. For these purposes "settlement price" means the 2nd to last day prior to the LTD of the ICE WTI Crude Futures contract month. When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.
Contract Series	The contract will be listed for thirteen consecutive months plus the four subsequent June/December expiries for a total of 17 listed expiries. A new contract will be added immediately following the expiry of the front option month
Strike Prices	Minimum \$0.50 increment strike prices. \$1.00 Strikes from \$20 to \$120. \$0.50 strikes 20 strikes above and below ATM. The at-the-money strike price is the closes interval nearest to the previous business day's settlement price of the underlying contract.
Final Payment Dates	One business day following the Last Trading Day.
Business Days	US Business Days

189. **WTI AVERAGE PRICE OPTION [R]⁴**

Contract Description	WTI Average Priced Options
Commodity Code	R
Contract size	1,000 Barrels
Unit of trading	Contract Size will be expressed as "lots".
Quotation	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Last trading	Last Business Day of the settlement month
Option Type	Options are Asian style and will be automatically exercised on the expiry day if they are "in the money". The swap resulting from exercise immediately goes to cash settlement relieving market participants of the need to concern themselves with liquidation or exercise issues. If an option is "out of the money" it will expire automatically. It is not permitted to exercise the option on any other day or in any other circumstances than the Last Trading Day. No manual exercise is permitted.
Option Premium/Daily Margin	The premium on the WTI Average Priced Option is paid/received on the business day following the day of trade. Net Liquidating Value (NLV) will be re-calculated each business day based on the relevant daily settlement prices. For buyers of options the NLV credit will be used to off-set their Original Margin (OM) requirement; for sellers of options, the NLV debit must be covered by cash or collateral in the same manner as OM requirement. OM for all options contracts is based on the option's delta.

⁴ Added 27 July 2009

CONTRACT TERMS

Expiry	19:30 London Time
	Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with reference to the relevant reference price. Members cannot override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per barrel equal to the arithmetic average of the settlement prices of the ICE WTI Crude Futures for the contract month. When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.
Contract Series	The contract will be listed for up to 72 consecutive months. A full year of new contracts will be added immediately following the expiry of the front December contract month
Strike Prices	Minimum \$0.50 increment strike prices. \$1.00 Strikes from \$20 to \$120. \$0.50 strikes 20 strikes above and below ATM. The at-the-money strike price is the closes interval nearest to the previous business day's settlement price of the underlying contract.
Final Payment Dates	One business day following the Last Trading Day.
Business Days	London Business Days

190. GAS OIL BULLET SWAP [GOB]⁴

Contract Description	Gas Oil Bullet Swap
Commodity Code	GOB
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	100 Metric Tonnes
Unit of trading	Contract Size will be expressed as "lots" in the ICE Systems.
Quotation	US \$ and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Last trading	Trading shall cease one Business day prior to the ICE Gas Oil Futures, ie. 3 Business Days prior to the 14th calendar day of the delivery.
Contract Series	Up to 36 consecutive months forward, then quarterly out to 48 months, then half yearly out to 60 months
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.

⁴ Added 27 July 2009

CONTRACT TERMS

Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne equal to the price as made public by ICE for the ICE Gas Oil Futures contract for the month of production on the Last Trading Day.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

191. EU-STYLE GAS OIL CASH SETTLED OPTION [GUL]⁴

Contract Description	EU-Style Gas Oil Cash Settled Options
Commodity Code	GUL
Contract size	100 Metric Tonnes
Unit of trading	Contract Size will be expressed as "lots".
Quotation	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Last trading	Trading shall cease four Business Days prior to the termination of the ICE Gas Oil Futures contract
Option Type	Options are European style and will be automatically exercised on the expiry day if they are "in the money". The swap resulting from exercise immediately goes to cash settlement relieving market participants of the need to concern themselves with liquidation or exercise issues. If an option is "out of the money" it will expire automatically. It is not permitted to exercise the option on any other day or in any other circumstances than the Last Trading Day. No manual exercise is permitted.
Option Premium/Daily Margin	The premium on the European Style Gas Oil Cash Settled Option is paid/received on the business day following the day of trade. Net Liquidating Value (NLV) will be re-calculated each business day based on the relevant daily settlement prices. For buyers of options the NLV credit will be used to off-set their Original Margin (OM) requirement; for sellers of options, the NLV debit must be covered by cash or collateral in the same manner as OM requirement. OM for all options contracts is based on the option's delta.
Expiry	19:30 London Time
	Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with reference to the relevant reference price. Members cannot override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per metric tonne equal to the settlement price of the ICE Gas Oil Futures for the contract month. For these purposes "settlement price" means the 3rd to last day prior to the LTD of the ICE Gas Oil

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	Futures contract month. When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.
Contract Series	The contract will be listed for thirteen consecutive months plus the four subsequent June/December expiries for a total of 17 listed expiries. A new contract will be added immediately following the expiry of the front option month
Strike Prices	Minimum \$5.00 increment strike prices. \$10.00 Strikes from \$200 to \$1000. \$5.00 strikes 20 strikes above and below the ATM. The at-the-money strike price is the closes interval nearest to the previous business day's settlement price of the underlying contract.
Final Payment Dates	One business day following the Last Trading Day.
Business Days	London Business Days

192. GAS OIL AVERAGE PRICE OPTION [GSP]⁴

Contract Description	Gas Oil Average Priced Options
Commodity Code	GSP
Contract size	100 Metric Tonnes
Unit of trading	Contract Size will be expressed as "lots".
Quotation	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Last trading	Last Business Day of the settlement month
Option Type	Options are Asian style and will be automatically exercised on the expiry day if they are "in the money". The swap resulting from exercise immediately goes to cash settlement relieving market participants of the need to concern themselves with liquidation or exercise issues. If an option is "out of the money" it will expire automatically. It is not permitted to exercise the option on any other day or in any other circumstances than the Last Trading Day. No manual exercise is permitted.
Option Premium/Daily Margin	The premium on the Gas Oil Average Priced Option is paid/received on the business day following the day of trade. Net Liquidating Value (NLV) will be re-calculated each business day based on the relevant daily settlement prices. For buyers of options the NLV credit will be used to off-set their Original Margin (OM) requirement; for sellers of options, the NLV debit must be covered by cash or collateral in the same manner as OM requirement. OM for all options contracts is based on the option's delta.
Expiry	19:30 London Time Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with

⁴ Added 27 July 2009

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	reference to the relevant reference price. Members cannot override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per metric tonne equal to the arithmetic average of the settlement prices of the ICE Gas Oil Futures for the contract month. When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.
Contract Series	Up to 36 consecutive months forward, then quarterly out to 48 months, then half yearly out to 60 months
Strike Prices	Minimum \$5.00 increment strike prices. \$10.00 Strikes from \$200 to \$1000. \$5.00 strikes 20 strikes above and below the ATM. The at-the-money strike price is the closes interval nearest to the previous business day's settlement price of the underlying contract.
Final Payment Dates	One business day following the Last Trading Day.
Business Days	London Business Days

193. BRENT FIRST LINE VS DUBAI FIRST LINE SWAP [BOD]⁴

Contract Description	Crude Diff - Brent First Line vs Dubai First Line Swap
Commodity Code	BOD
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	1,000 Barrels
Unit of trading	Contract Size will be expressed as "lots".
Quotation	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Last trading	First Business Day following the settlement period
Contract Series	Up to 36 consecutive months
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot forward and derivative markets for both physical and financial products.

⁴ Added 27 July 2009

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Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the difference of the arithmetic average of the settlement prices as made public by ICE for the front-month Brent crude futures contract, minus the arithmetic average of the mean of the relevant high and low quotations appearing in the 'Platts Crude Oil Marketwire' under the heading 'Key benchmarks' for the prompt Dubai cash assessment for each day during the determination period. Non-Common pricing.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

194. BRENT CFD VS FIRST MONTH SWAP [CFO]⁴

Contract Description	Daily cash settled Financial Crude Differential – Brent CFD vs First Month Swap
Commodity Code	CFO
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	200 Barrels
Unit of trading	Contract Size will be expressed as "lots" in the ICE Systems.
Quotation	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Last trading	Eight calendar days following the nominal contract day.
Contract Series	90 consecutive days
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the arithmetic average of the mean of the relevant high and low quotations appearing in the 'Platts Crude Oil Marketwire' for the Brent (DTD) quotation published for each contract day minus the arithmetic average of the high and low quotations for the 'Spot Crude Assessment' for Brent for the first quoted month for each Business Day that both are determined during the contract period. Common Pricing.

⁴ Added 27 July 2009

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Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

195. BRENT CFD VS THIRD MONTH SWAP [CFT]⁴

Contract Description	Daily cash settled Financial Crude Differential – Brent CFD vs Third Month Swap
Commodity Code	CFT
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	200 Barrels
Unit of trading	Contract Size will be expressed as “lots” in the ICE Systems.
Quotation	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Last trading	Eight calendar days following the nominal contract day.
Contract Series	90 consecutive days
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the arithmetic average of the mean of the relevant high and low quotations appearing in the 'Platts Crude Oil Marketwire' for the Brent (DTD) quotation published for each contract day minus the arithmetic average of the high and low quotations for the 'Spot Crude Assessment' for Brent for the third quoted month for each Business Day that both are determined during the contract period. Common Pricing.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

⁴ Added 27 July 2009

196. MONTHLY BRENT CFD VS. SECOND MONTH [CFM]⁴

Contract Description	Daily cash settled Financial Crude Differential – Monthly Brent CFD vs Second Month Swap
Commodity Code	CFM
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	1000 Barrels
Unit of trading	Contract Size will be expressed as “lots” in the ICE Systems.
Quotation	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Last trading	First Business Day following the settlement period
Contract Series	3 consecutive contract months
Fixed Price	The traded price or the previous day’s settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the arithmetic average of the mean of the relevant high and low quotations appearing in the ‘Platts Crude Oil Marketwire’ for the Brent (DTD) quotation published for each contract day minus the arithmetic average of the high and low quotations for the ‘Spot Crude Assessment’ for Brent for the second quoted month for each Business Day that both are determined during the contract period. Common Pricing.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe’s website at https://www.theice.com/clear_europe.jhtml

197. JET KERO BARGES FOB RDAM VS GASOIL 1ST LINE SWAP [JRG]⁴

Contract Description	Jet Kero Barges FOB RDAM vs Gasoil 1st Line Swap
Commodity Code	JRG
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.

⁴ Added 27 July 2009

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Contract size	1,000 Metric Tonnes
Unit of trading	Contract Size will be expressed as "lots" in the ICE Systems.
Quotation	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Last trading	First Business Day following the settlement period
Contract Series	Up to 24 consecutive months
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the difference of the arithmetic average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading 'Northwest Europe Barges' for 'Jet' for the contract month minus the arithmetic average of the settlement prices as made public by ICE for the front month ICE Gas Oil Futures contract for the month of production. Non-Common Pricing.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

198. JET KERO BARGES FOB RDAM VS JET KERO CARGOES CIF NWE SWAP [JRJ]⁴

Contract Description	Jet Kero Barges FOB RDAM vs Jet Kero Cargoes CIF NWE Swap
Commodity Code	JRJ
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	1,000 Metric Tonnes
Unit of trading	Contract Size will be expressed as "lots" in the ICE Systems.
Quotation	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Last trading	First Business Day following the settlement period

⁴ Added 27 July 2009

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Contract Series	Up to 24 consecutive months
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the difference of the arithmetic average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading 'FOB Rdam barges' for 'Jet' for the contract month minus the arithmetic average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading Northwest European cargoes CIF NWE/Basis ARA' for Jet quotations for the contract month. Non-Common Pricing.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

199. 0.1% GASOIL CARGOES CIF MED VS GASOIL 1ST LINE SWAP [GMG]⁴

Contract Description	0.1% Gasoil Cargoes CIF MED vs Gasoil 1st Line Swap
Commodity Code	GMG
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	1,000 Metric Tonnes
Unit of trading	Contract Size will be expressed as "lots" in the ICE Systems.
Quotation	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Last trading	First Business Day following the settlement period
Contract Series	Up to 24 consecutive months
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in

⁴. Added 27 July 2009

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	USD and cents per metric tonne based on the average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading 'CIF Med Cargoes' for 'Gasoil 0.1%' for the contract month minus the average of the settlement prices as made public by ICE for the front month ICE Gas Oil Futures contract for the month of production. Non-Common Pricing.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

200. 0.1% GASOIL BARGES FOB RDAM VS BRENT 1ST LINE SWAP [GRB]⁴

Contract Description	0.1% Gasoil Barges FOB RDAM vs Brent 1st Line Swap
Commodity Code	GRB
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	1,000 Metric Tonnes
Unit of trading	Contract Size will be expressed as "lots" in the ICE Systems.
Quotation	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Last trading	First Business Day following the settlement period
Contract Series	Up to 24 consecutive months
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading 'FOB Rotterdam Barges' for 'Gasoil 0.1%' for the contract month minus the average of the settlement prices as made public by ICE for the front month ICE Brent Crude Futures contract for the month of production. Non-Common Pricing. The conversion factor will be 7.45 barrels per metric tonne.
Payment Dates	One business day following the Last Trading Day.

⁴ Added 27 July 2009

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Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

201. 0.1% GASOIL CARGOES CIF NWE VS BRENT 1ST LINE SWAP [GEB]⁴

Contract Description	0.1% Gasoil Cargoes CIF NWE vs Brent 1st Line Swap
Commodity Code	GEB
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	1,000 Metric Tonnes
Unit of trading	Contract Size will be expressed as "lots" in the ICE Systems.
Quotation	USD and cents
Minimum price fluctuation	One tenth of one cent (USD.0.001) per bbl
Last trading	First Business Day following the settlement period
Contract Series	Up to 24 consecutive months
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the difference of the arithmetic average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading 'CIF NWE Cargoes/Basis ARA' for 'Gasoil 0.1%' for the contract month minus the average of the settlement prices as made public by ICE for the front month ICE Brent Crude Futures contract for the month of production. Non-Common Pricing. The conversion factor will be 7.45 barrels per metric tonne
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

⁴ Added 27 July 2009

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202. ULSD 10PPM CARGOES CIF MED VS GASOIL 1ST LINE SWAP [DMG]⁴

Contract Description	ULSD 10ppm Cargoes CIF MED vs ICE Gasoil 1st Line Swap
Commodity Code	DMG
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	1,000 Metric Tonnes
Unit of trading	Contract Size will be expressed as "lots" in the ICE Systems.
Quotation	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Last trading	First Business Day following the settlement period
Contract Series	Up to 36 consecutive months
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the difference of the arithmetic average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading 'Mediterranean Cargoes' for '10ppm ULSD' for the contract month minus the arithmetic average of the settlement prices as made public by ICE for the front month ICE Gas Oil Futures contract for the month of production. Non-Common Pricing.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

203. 1% FUEL OIL CARGOES FOB NWE VS BRENT 1ST LINE SWAP [FVB]⁴

Contract Description	1% Fuel Oil Cargoes FOB NWE vs Brent 1st Line Swap
Commodity Code	FVB
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.

⁴ Added 27 July 2009

⁴ Added 27 July 2009

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Contract size	1,000 Metric Tonnes
Unit of trading	Contract Size will be expressed as "lots".
Quotation	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Last trading	First Business Day following the settlement period
Contract Series	Up to 24 consecutive months
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per barrel based on the difference of the arithmetic average of the mean of the relevant high and low quotations appearing in the 'Platts European MarketScan' under the heading 'Northwest Europe Cargoes' for 'Fuel oil 1%' for the contract month minus the arithmetic average of the settlement prices as made public by ICE for the front month ICE Brent Crude Futures contract for the month of production. Non-Common Pricing. The conversion factor will be 6.35 barrels per metric tonne.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

204. FINANCIAL POWER SWAP – SP-15 EZ GEN HUB DA LMP MINI PEAK [SPY]⁴

Contract Description	Financial Power Swap - Peak, SP-15 EZ Gen Hub DA LMP Mini Peak, Monthly
Commodity Code	SPY
Trading hours	24 x 7 (5.00.01 pm to 5.00 pm EPT) with trades buffered when the Clearing House is closed.
Contract size	16 MWh
Unit of trading	Any multiple of 16 MWh
Quotation	US \$ and cents per MWh
Minimum price fluctuation	One cent (USD 0.01) per MWh
Last trading	1st business day following the 8th calendar day of the month after

⁴. Added 27 July 2009

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	the settlement month
Contract Series	Up to 110 months, 8 complete Calendar Years
Fixed Price	The traded price or the previous day's settlement price
Daily Settlement	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the arithmetic averages of the hourly day-ahead Locational Marginal Price (LMPs) for all peak days for the prices published by CAISO for the SP-15 EZ Gen Hub for all peak hours in the month of production as per ISDA commodity definitions.
Payment Dates	One business day following the Last Trading Day.
Position Limits	None
Margin	US Dollars per lot. Following launch up to date rates will be available from ICE Clear Europe's website at https://www.theice.com/clear_europe.jhtml

205. FINANCIAL POWER OPTIONS – SP-15 EZ GEN HUB DA LMP MINI PEAK [SPY]⁴

Contract Description	Option on SP-15 EZ Gen Hub DA LMP Mini Peak Swap
Commodity Code	SPY
Contract size	16 MWh
Unit of trading	Any multiple of 16 MWh
Quotation	US \$ and cents per MWh
Minimum price fluctuation	0.01
Last trading	5th business day prior to the settlement month
Option Type	SP-15 EZ Gen Hub DA LMP Mini Peak Options can be exercised into SP-15 EZ Gen Hub DA LMP Mini Peak Swap contracts. They are American-style exercise, allowing the buyer to exercise call and/or put options up to 12:00 EST hours on any Business Day (except on expiry day) during the life of the contracts, by giving an exercise notice to ICE Clear Europe in respect of such options. On expiry day the buyer has up to 16:30 EST to exercise his options. At that time ICE Clear Europe will automatically exercise all options that are in the money.
Option Premium/Daily Margin	The premium on the American style SP-15 EZ Gen Hub DA LMP Mini Peak Options is paid/received on the business day following the day of trade. Net Liquidating Value (NLV) will be re-calculated each business day based on the relevant daily settlement prices. For

⁴ Added 27 July 2009

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	buyers of options the NLV credit will be used to off-set their Original Margin (OM) requirement; for sellers of options, the NLV debit must be covered by cash or collateral in the same manner as OM requirement. OM for all options contracts is based on the option's delta.
Expiry	16:30 EST Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with reference to the relevant reference price. Members can override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per MWh equal to the settlement price of the SP-15 EZ Gen Hub DA LMP Mini Peak Swap for the contract month. For these purposes "settlement price" means the 5th to last day prior to the settlement month of the SP-15 EZ Gen Hub DA LMP Mini Peak Swap contract month. For these purposes "settlement month" means the month in which price determination for the swap contract month is formulated from the posted prices by CAISO (e.g. July options exercise 5 business days prior to July of the same calendar year). When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.
Contract Series	Up to 50 months
Strike Prices	\$1.00 increment strike prices. 20 strikes up and down from the ATM price per contract. The at-the-money strike price is the closes interval nearest to the previous business day's settlement price of the underlying contract.
Final Payment Dates	One business day following the Last Trading Day.
Business Days	US Business Days

206. FINANCIAL POWER OPTIONS – PJM WEST REAL TIME MINI PEAK [PMI]⁴

Contract Description	Option on PJM Western Hub Real Time Mini Peak Swap
Commodity Code	PMI
Contract size	16 MWh
Unit of trading	Any multiple of 16 MWh
Quotation	US \$ and cents per MWh
Minimum price fluctuation	0.01
Last trading	2nd to Last Peak Day prior to the Settlement Month
Option Type	PJM West Real Time Mini Peak Options can be exercised into PJM West Real Time Mini Peak Swap contracts. They are American-style exercise, allowing the buyer to exercise call and/or put options up to 12:00 EST hours on US Business Day (except on expiry day) during the life of the contracts, by giving an exercise

⁴ Added 27 July 2009

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	notice to ICE Clear Europe in respect of such options. On expiry day the buyer has up to 16:30 EST to exercise his options. At that time ICE Clear Europe will automatically exercise all options that are in the money.
Option Premium/Daily Margin	The premium on the American style PJM West Real Time Mini Peak Option is paid/received on the business day following the day of trade. Net Liquidating Value (NLV) will be re-calculated each business day based on the relevant daily settlement prices. For buyers of options the NLV credit will be used to off-set their Original Margin (OM) requirement; for sellers of options, the NLV debit must be covered by cash or collateral in the same manner as OM requirement. OM for all options contracts is based on the option's delta.
Expiry	16:30 EST
	Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with reference to the relevant reference price. Members can override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per MWh equal to the settlement price of the PJM West Real Time Mini Peak for the contract month. For these purposes "settlement price" means the 2nd to last day prior to the settlement month of the PJM West Real Time Mini Peak Swap contract month. For these purposes "settlement month" means the month in which price determination for the swap contract month is formulated from the posted prices by PJM Interconnect, LLC (e.g. July options exercise 2 business days prior to July of the same calendar year). When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.
Contract Series	Up to 50 months
Strike Prices	\$1.00 increment strike prices. 20 strikes up and down from the ATM price per contract. The at-the-money strike price is the closes interval nearest to the previous business day's settlement price of the underlying contract.
Final Payment Dates	One business day following the Last Trading Day.
Business Days	US Business Days

207. FINANCIAL POWER SWAP – PEPSCO ZONE DA LMP, PEAK DAILY⁶

Description	Cash settled Financial Power Swap - Peak, PJM PEPSCO DA LMP, Daily
Contract Symbol	PPE
Contract Size	16
Unit of Trading	Any multiple of 16 MWh

⁶ Added 4 December 2009

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Currency	US \$ and cents per MWh
Minimum Price Fluctuation	0.01
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price (LMPs) during the settlement (nominal) date for PJM PEPCO Zone published by PJM
Contract Series	38 consecutive calendar days
Final Payment Date	The Business Day following the Last Trading Day
Business Days	US Business Days

208. FINANCIAL POWER SWAP – PEPCO ZONE DA LMP, PEAK MONTH⁶

Description	Monthly cash settled Financial Power Swap - Peak, PJM PEPCO DA LMP, Monthly
Contract Symbol	PPF
Contract Size	16
Unit of Trading	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	0.01
Last Trading Day	Close of business three US Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Floating Price	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price (LMPs) during the settlement (nominal) date for PJM PEPCO Zone published by PJM
Contract Series	Up to 50 months

⁶. Added 4 December 2009

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Final Payment Date	The Business Day following the Last Trading Day
Business Days	US Business Days

209. FINANCIAL POWER SWAP – PEPKO ZONE DA LMP, OFF-PEAK DAILY⁶

Description	Cash settled Financial Power Swap - Peak, PJM PEPKO DA LMP, Daily
Contract Symbol	PPG
Contract Size	5
Unit of Trading	Any multiple of 5 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	0.01
Last Trading Day	One Business Day following the Nominal Contract Day
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price (LMPs) during the settlement (nominal) date for PJM PEPKO Zone published by PJM
Contract Series	38 consecutive calendar days
Final Payment Date	The Business Day following the Last Trading Day
Business Days	US Business Days

210. FINANCIAL POWER SWAP – PEPKO ZONE DA LMP, OFF-PEAK MONTH⁶

Description	Monthly cash settled Financial Power Swap – Off-Peak, PJM PEPKO DA LMP, Monthly
Contract Symbol	PPH
Contract Size	5
Unit of Trading	Any multiple of 5 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	0.01

⁶ Added 4 December 2009

⁶ Added 4 December 2009

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Last Trading Day	Close of business three US Business Days following the last calendar day of the contract series
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price (LMPs) during the settlement (nominal) date for PJM PEPCO Zone published by PJM
Contract Series	Up to 50 months
Final Payment Date	The Business Day following the Last Trading Day
Business Days	US Business Days

211. FINANCIAL POWER SWAP – MID C MINI PEAK MONTHLY⁶

Description	Financial Power Swap - Peak, Mid-C Mini Peak, Monthly
Contract Symbol	MDF
Contract Size	16
Unit of Trading	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	0.01
Last Trading Day	Close of business on the last US Business day of the contract series.
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the peak day ahead prices as published in the 'ICE Day Ahead Power Price Report' for Mid Columbia for all peak hours in the month of production as per ISDA commodity definitions.
Contract Series	Up to 50 months
Final Payment Date	The Business Day following the Last Trading Day
Business Days	US Business Days

⁶ Added 4 December 2009

212. FINANCIAL POWER SWAP –MID C MINI PEAK OPTION⁶

Contract Description	Options on Mid C Mini Peak Monthly
Commodity Code	MDF
Contract Size per lot	16 MWh
Unit of Trading	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Min Price Fluctuation	0.01
Last Trading Day	5th to Last Business Day prior to the Settlement Month
Option Type	Mid-C Mini Peak Options can be exercised into Mid-C Mini Peak Swap contracts. They are American-style exercise, allowing the buyer to exercise call and/or put options up to 12:00 EST hours on any Business Day (except on expiry day) during the life of the contracts, by giving an exercise notice to ICE Clear Europe in respect of such options. On expiry day the buyer has up to 16:30 EST to exercise his options. At that time ICE Clear Europe will automatically exercise all options that are in the money.
Fixed Price	The premium on the American style Mid-C Mini Peak Options is paid/received on the business day following the day of trade. Net Liquidating Value (NLV) will be re-calculated each business day based on the relevant daily settlement prices. For buyers of options the NLV credit will be used to off-set their Original Margin (OM) requirement; for sellers of options, the NLV debit must be covered by cash or collateral in the same manner as OM requirement. OM for all options contracts is based on the option's delta.
Daily Settlement	2:30 EST
Final Settlement	Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with reference to the relevant reference price. Members can override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per MWh equal to the settlement price of the Mid-C Mini Peak Swap for the contract month. For these purposes "settlement price" means the 5th to last day prior to the settlement month of the Mid-C Mini Peak Swap contract month. For these purposes "settlement month" means the month in which price determination for the swap contract month is formulated (e.g. July options exercise 5 business days prior to July of the same calendar year). When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.
Contract Series	Up to 50 months

⁶ Added 4 December 2009

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Strike Price Intervals	\$.50 increment strike prices. 40 strikes up and down from the ATM price per contract. The at-the-money strike price is the closes interval nearest to the previous business day's settlement price of the underlying contract.
Final Payment Dates	One business day following the Last Trading Day.
Business Days	US Business Days

213. NATURAL GAS BASIS SWAP: COLUMBIA GULF MAINLINE BASIS SWAP⁶

Description	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for CIG-Mainline
Contract Symbol	CGB
Contract Size per lot	2500 MMBtu
Unit of Trading	Any multiple of 2,500 MMBtus
Currency	USD and cents
Price Increment	One hundredth of a cent (\$0.0001) per MMBtu
Contract Pricing	Premium is expressed as positive or negative
Floating Price A	NYMEX (Henry Hub) Natural Gas Futures final settlement price for the corresponding contract month
Floating Price B	Index price published in Platts' first of month Inside FERC's Gas Market Report for Columbia Gulf Transmission Co., Mainline
Contract Series	Up to 48 consecutive months.
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

214. NATURAL GAS INDEX SWAP: EP PERMIAN⁶

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, EP-Permian
Contract Symbol	PEI
Contract Size per lot	2500 MMBtu
Unit of Trading	Any multiple of 2,500 MMBtus
Currency	USD and cents

⁶. Added 4 December 2009

⁶. Added 4 December 2009

CONTRACT TERMS

Price Increment	One hundredth of a cent (\$0.0001) per MMBtu
Contract Pricing	Premium is expressed as positive or negative
Floating Price A	The Index price published in Platts' first of month Inside FERC's Gas Market Report for El Paso Natural Gas Co., Permian Basin
Floating Price B	The Midpoint price published in Platts' Gas Daily Report for Permian Basin Area, El Paso, Permian
Contract Series	Up to 48 consecutive months.
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

215. NATURAL GAS INDEX SWAP: NGPL TEXOK⁶

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, NGPL-Texok
Contract Symbol	NTI
Contract Size per lot	2500 MMBtu
Unit of Trading	Any multiple of 2,500 MMBtus
Currency	USD and cents
Price Increment	One hundredth of a cent (\$0.0001) per MMBtu
Contract Pricing	Premium is expressed as positive or negative
Floating Price A	The Index price published in Platts' first of month Inside FERC's Gas Market Report for Natural Gas Pipeline Co. of America, Texok zone
Floating Price B	The Midpoint price published in Platts' Gas Daily Report for East Texas-North Louisiana Area, NGPL, Texok zone
Contract Series	Up to 48 consecutive months.
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

⁶ Added 4 December 2009

CONTRACT TERMS

216. NATURAL GAS INDEX SWAP: NWP SUMAS⁶

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, NWP Sumas
Contract Symbol	NIS
Contract Size per lot	2500 MMBtu
Unit of Trading	Any multiple of 2,500 MMBtus
Currency	USD and cents
Price Increment	One hundredth of a cent (\$0.0001) per MMBtu
Contract Pricing	Premium is expressed as positive or negative
Floating Price A	The Index price published in Platts' first of month Inside FERC's Gas Market Report for Northwest Pipeline Corp., Canadian border
Floating Price B	The Midpoint price published in Platts' Gas Daily Report for Canadian Gas, NW, Can. bdr. (Sumas)
Contract Series	Up to 48 consecutive months.
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

217. NATURAL GAS INDEX SWAP: NWP ROCKIES⁶

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, NWP Rockies
Contract Symbol	RSI
Contract Size per lot	2500 MMBtu
Unit of Trading	Any multiple of 2,500 MMBtus
Currency	USD and cents
Price Increment	One hundredth of a cent (\$0.0001) per MMBtu
Contract Pricing	Premium is expressed as positive or negative
Floating Price A	The Index price published in Platts' first of month Inside FERC's Gas Market Report for Northwest Pipeline Corp., Rocky Mountains
Floating Price B	The Midpoint price published in Platts' Gas Daily Report for Rockies , Kern River, Opal

⁶. Added 4 December 2009

⁶. Added 4 December 2009

CONTRACT TERMS

Contract Series	Up to 48 consecutive months.
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

218. NATURAL GAS INDEX SWAP: WAHA⁶

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Waha
Contract Symbol	WAI
Contract Size per lot	2500 MMBtu
Unit of Trading	Any multiple of 2,500 MMBtus
Currency	USD and cents
Price Increment	One hundredth of a cent (\$0.0001) per MMBtu
Contract Pricing	Premium is expressed as positive or negative
Floating Price A	The Index price published in Platts' first of month Inside FERC's Gas Market Report for West Texas, Waha
Floating Price B	The Midpoint price published in Platts' Gas Daily Report for Permian Basin Area, Waha
Contract Series	Up to 48 consecutive months.
Last Trading Day	Close of business on the 2nd Business Day after the contract series
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

219. NATURAL GAS SWING SWAP: EP PERMIAN⁶

Description	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; EP-Permian
Contract Symbol	PES
Contract Size per lot	2500 MMBtu
Unit of Trading	Any multiple of 2,500 MMBtus
Currency	USD and cents
Price Increment	One hundredth of a cent (\$0.0001) per MMBtu

⁶. Added 4 December 2009

⁶. Added 4 December 2009

CONTRACT TERMS

Minimum Price Flux	One hundredth of one cent (USD 0.0001) per MMBtu
Fixed Price	A fixed price as mutually agreed upon by buyer and seller.
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for Permian Basin Area, El Paso, Permian, as published in Platts' 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Last Trading Day	One business day following the Nominal Contract Day
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

220. NATURAL GAS SWING SWAP: NGPL TEXOK⁶

Description	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; NGPL-Texok
Contract Symbol	NTS
Contract Size per lot	2500 MMBtu
Unit of Trading	Any multiple of 2,500 MMBtus
Currency	USD and cents
Price Increment	One hundredth of a cent (\$0.0001) per MMBtu
Minimum Price Flux	One hundredth of one cent (USD 0.0001) per MMBtu
Fixed Price	A fixed price as mutually agreed upon by buyer and seller.
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for East Texas-North Louisiana Area, NGPL, Texok zone, as published in Platts' 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Last Trading Day	One business day following the Nominal Contract Day

⁶ Added 4 December 2009

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Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

221. NATURAL GAS SWING SWAP: WAHA⁶

Description	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; Waha
Contract Symbol	WAS
Contract Size per lot	2500 MMBtu
Unit of Trading	Any multiple of 2,500 MMBtus
Currency	USD and cents
Price Increment	One hundredth of a cent (\$0.0001) per MMBtu
Minimum Price Flux	One hundredth of one cent (USD 0.0001) per MMBtu
Fixed Price	A fixed price as mutually agreed upon by buyer and seller.
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for Permian Basin Area, Waha, as published in Platts' 'Daily Price Survey' table of 'Gas Daily'.
Contract Series	65 consecutive daily contracts.
Last Trading Day	One business day following the Nominal Contract Day
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

222. FINANCIAL NGL SWAP – NATURAL GASOLINE, CONWAY, FP FOR OPIS⁶

Description	Monthly cash settled Financial Natgaso –Conway Swap
Contract Symbol	NGC
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract Size will be expressed as "lots" in the ICE Systems.
Currency	USD and cents

⁶. Added 4 December 2009

⁶. Added 4 December 2009

CONTRACT TERMS

Minimum Price Fluctuation	One thousandth of one cent (\$ 0.00001) per gallon
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per gallon based on the average of the daily averages of the high and low prices for Conway Natural Gasoline as published by the Oil Pricing Information Service (OPIS) in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 24 consecutive months
Final Payment Date	One business day following the Last Trading Day.
Business Days	US Business Days

223. FINANCIAL NGL SWAP – PROPANE, MT BELVIEU - ENT (NON-TET) FP FOR OPIS BALMO SWAP⁶

Description	Monthly cash settled Financial Propane – MT.B-ENT Balmo Swap
Contract Symbol	LAA-LBE
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary
Final Settlement Date	In respect of final settlement, the Floating Price will be a price in USD and cents per gallons based on the average of the daily averages of the high and low prices for Mont Belvieu “any” non-TET propane as published by the Oil Pricing Information Service (OPIS) in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 2 consecutive months

⁶ Added 4 December 2009

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Final Payment Date	One business day following the Last Trading Day.
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224. FINANCIAL NGL SWAP – PROPANE, MT BELVIEU - LDH (TET) FP FOR OPIS BALMO SWAP⁶

Description	Monthly cash settled Financial Propane – MT.B-LDH Balmo Swap
Contract Symbol	LCA-LDE
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day’s settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary
Final Settlement Date	In respect of final settlement, the Floating Price will be a price in USD and cents per gallons based on the average of the daily averages of the high and low prices for Mont Belvieu “any” TET propane as published by the Oil Pricing Information Service (OPIS) in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 2 consecutive months
Final Payment Date	One business day following the Last Trading Day.

225. FINANCIAL NGL SWAP – N-BUTISO, MT BELVIEU - ENT (NON-TET) FP FOR OPIS BALMO SWAP⁶

Description	Monthly cash settled Financial N-BUTISO – MT.B-ENT Balmo Swap
Contract Symbol	LEA-LFE
Contract Size	42,000 gallons (1000 Barrels)
Unit of Trading	Contract Size will be expressed as “lots” in the ICE Systems.
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon

⁶- Added 4 December 2009

⁶- Added 4 December 2009

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Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price for daily settlement will be determined by ICE based on volume weighted average of all trades in settlement period plus consideration of other cash and derivative markets, where necessary
Final Settlement Date	In respect of final settlement, the Floating Price will be a price in USD and cents per gallons based on the average of the daily averages of the high and low prices for Mont Belvieu "any" non-TET normal butane as published by the Oil Pricing Information Service (OPIS) in its LP Gas Fax for each business day during the Settlement Month.
Contract Series	Up to 2 consecutive months
Final Payment Date	One business day following the Last Trading Day.

226. JET DIFF - JET CARGOES CIF NWE VS ICE GASOIL BAL MONTH SWAP⁶

Description	A balance of month swap based on the difference of the Platt's daily assessment price for Cargoes CIF NWE/basis ARA and the 1st Line Gas Oil futures price
Contract Symbol	AQA-ARE
Contract Size	1,000 Metric Tonnes
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Settlement Prices	To one cent (\$0.01) per metric tonne
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement Price	In respect of final settlement, the Floating Price will be a price in USD and cents per metric ton equal to the difference of the arithmetic average of the mean between the relevant high and low quotations appearing in 'Platts European MarketScan' under the heading 'Cargoes CIF NWE/Basis ARA' for 'Jet' and the settlement price of the 1st line ICE Futures Gas Oil futures contracts as published by ICE Futures Europe for each Business Day in the relevant determination period.

⁶ Added 4 December 2009

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Contract Series	Up to 2 consecutive months
Final Payment Dates	One Business Day following the Last Trading Day

227. FUEL OUTRIGHT - 3.5% FUEL OIL FOB MED CARGO BAL MONTH SWAP⁶

Description	A balance of the month cash settled swap based on the Platts daily assessment price for 3.5% Fuel Oil FOB Med cargoes
Contract Symbol	AUA-AVE
Contract Size	1,000 Metric Tonnes
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Settlement Prices	To one tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD per Metric Tonne based on the average of the relevant high/low quotations appearing in the 'Platts European Marketscan' under the heading 'FOB MED (Italy)' for the 'Fuel Oil 3.5%' quotation for each day during the settlement period.
Contract Series	Up to 2 consecutive months
Final Payment Dates	One Business Day following the Last Trading Day

228. FUEL OUTRIGHT - 1% BARGES FOB ROTTERDAM BAL MONTH SWAP⁶

Description	A balance of the month cash settled swap based on the Platts daily assessment price for 1% Fuel Oil Barges FOB Rotterdam
Contract Symbol	AWA-AXE
Contract Size	1,000 metric tonnes
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents

⁶ Added 4 December 2009

⁶ Added 4 December 2009

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Settlement Prices	To one cent (\$0.01) per metric tonne
Minimum Price Fluctuation	To one cent (\$0.01) per metric tonne
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the floating price will be a price in USD per metric ton equal to the average of the mean of the relevant high and low quotations appearing in the 'Platts European Marketscan' in the section 'Barges FOB Rotterdam' for the 'Fuel Oil 1.0%' quotation for the contract month
Contract Series	Up to 2 consecutive months
Final Payment Dates	One Business Day following the Last Trading Day

229. FUEL OUTRIGHT - 3.5% FUEL OIL FOB MED CARGO SWAP⁶

Description	A Monthly cash settled swap based on the Platts daily assessment price for 3.5% Fuel Oil FOB Med cargoes
Contract Symbol	FOM
Contract Size	1,000 Metric Tons
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents per metric tonne
Settlement Prices	To one tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD per Metric Tonne based on the average of the relevant high/low quotations appearing in the 'Platts European Marketscan' under the heading 'FOB MED (Italy)' for the 'Fuel Oil 3.5%' quotation for each day during the settlement period.
Contract Series	Up to 36 consecutive months will be listed commencing with the

⁶ Added 4 December 2009

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	next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.
Final Payment Dates	One Business Day following the Last Trading Day

230. GASOLINE OUTRIGHT - ARGUS EURO-BOB OXY FOB ROTTERDAM BARGES SWAP⁶

Description	A monthly cash settled swap based on the daily Argus Euro-bob Oxy FOB Rotterdam Barges.
Contract Symbol	AEO
Contract Size	1,000 Metric Tonnes
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Settlement Prices	To one tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD per metric tonne based on the relevant high/low quotations appearing in the 'Argus European Products Report' under the heading 'Northwest Europe barges' for Euro-Bob Oxy during the settlement period.
Contract Series	Up to 36 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.
Final Payment Dates	One Business Day following the Last Trading Day

231. GASOLINE OUTRIGHT - ARGUS EURO-BOB OXY FOB ROTTERDAM BARGE BAL MONTH SWAP⁶

Description	A balance of the month cash settled swap based on the daily Argus Euro-bob Oxy FOB Rotterdam Barge assessments.
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⁶. Added 4 December 2009

⁶. Added 4 December 2009

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Contract Symbol	AYA-AZE
Contract Size	1,000 Metric Tonnes
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Settlement Prices	To one tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD per metric tonne based on the relevant high/low quotations appearing in the 'Argus European Products Report' under the heading 'Northwest Europe barges' for Euro-Bob Oxy during the settlement period.
Contract Series	Up to 2 consecutive months
Final Payment Dates	One Business Day following the Last Trading Day

232. GASOLINE CRACK - ARGUS EURO-BOB OXY FOB ROTTERDAM BARGES VS BRENT 1ST LINE BAL MONTH SWAP⁶

Description	A balance of the month cash settled swap based on the difference between the Argus Euro-Bob Oxy FOB Rotterdam Barges and Brent 1st Line Swap.
Contract Symbol	CWA-CXE
Contract Size	1,000 Metric Tonnes (8,330 Barrels)
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents (per barrel)
Settlement Prices	To one tenth of one cent (\$0.001) per Barrel
Minimum Price Fluctuation	To one cent (\$0.01) per Barrel
Tick Size (screen)	\$83.30
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price

⁶. Added 4 December 2009

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Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD per Barrel based on the differential between the average of the relevant high/low quotations appearing in the 'Argus European Products Report' under the heading 'Northwest Europe barges' for Euro-Bob Oxy and the average of the settlement prices as made public by ICE for the front month ICE Brent Crude Futures contract for the settlement period. Non-Common pricing. Conversion factor: 1,000 Metric Tonnes = 8,330 Barrels
Contract Series	Up to 2 consecutive months
Final Payment Dates	One Business Day following the Last Trading Day

233. GASOIL OUTRIGHT - ARGUS BIODIESEL RME FOB RDAM SWAP⁶

Description	A monthly cash settled swap based on the Argus daily assessment price for Rapeseed Biodiesel/RME fob Rotterdam.
Contract Symbol	ABI
Contract Size	1,000 Metric Tonnes
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Settlement Prices	To one tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD per Metric Tonne based on the mean of the relevant high/low quotations appearing in 'Argus Biofuels' under the heading 'Spot Prices' for 'Rapeseed OME fob Rotterdam' during the settlement period.
Contract Series	24 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate.
Final Payment Dates	One Business Day following the Last Trading Day

⁶. Added 4 December 2009

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234. GASOIL OUTRIGHT – ARGUS FAME ZERO BIODIESEL FOB ROTTERDAM SWAP⁶

Description	A monthly cash settled swap based on the Argus daily assessment price for FAME 0°C CFPP fob Rotterdam.
Contract Symbol	FAM
Contract Size	1,000 Metric Tonnes
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Settlement Prices	To one tenth of one cent (\$0.001) per metric tonne
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD per Metric Tonne based on the mean of the relevant high/low quotations appearing in 'Argus Biofuels' under the heading 'Spot Prices' for 'FAME 0°C CFPP fob Rotterdam' during the settlement period.
Contract Series	24 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate.
Final Payment Dates	One Business Day following the Last Trading Day

235. FUEL OIL OUTRIGHT - FUEL OIL 1% CIF MED CARGO SWAP⁶

Description	A monthly cash settled swap based on the Platts daily assessment price for Fuel Oil 1% CIF MED Cargoes
Contract Symbol	CIF
Contract Size	1,000 Metric Tons
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Settlement Prices	To one tenth of one cent (\$0.001) per Metric Tonne

⁶ Added 4 December 2009

⁶ Added 4 December 2009

CONTRACT TERMS

Minimum Price Fluctuation	One cent (\$0.01) per Metric Tonne
Tick Size (screen)	\$250.00
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the arithmetic average of the mean between the relevant high and low quotations appearing in the 'Platts European MarketScan' in the section 'CIF Med (Genoa/Lavera)' for the '1.0 pct' Fuel Oil quotation for each Business Day in the determination period.
Contract Series	Up to 36 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.
Final Payment Dates	One Business Day following the Last Trading Day

236. FUEL OIL DIFF - FUEL OIL 1% NYH VERSUS 1% FOB NWE CARGO SWAP⁶

Description	A monthly cash settled swap based on the difference between the Platts daily assessment price for 1% NYH Fuel Oil and the 1% FOB NWE cargoes
Contract Symbol	FOH
Contract Size	1,000 Barrels
Unit of Trading	Any multiple of 1,000 Barrels
Currency	US Dollars and cents
Settlement Prices	To one tenth of one cent (\$0.001) per Barrel
Minimum Price Fluctuation	One cent (\$0.01) per Barrel
Tick Size (screen)	\$10.00
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price

⁶ Added 4 December 2009

CONTRACT TERMS

Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD per Barrel based on the differential between the average of the relevant high/low quotations appearing in the 'Platts US Oilgram Marketscan' under the heading 'New York' for No 6 1% (Waterborne) quotation and the average high/low quotations appearing in the "Platts European Marketscan" under the heading 'Cargoes FOB NWE' for Fuel Oil 1.0pct for each day of the settlement period.
Contract Series	Up to 36 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.
Final Payment Dates	One Business Day following the Last Trading Day

237. **FUEL OIL OUTRIGHT - FUEL OIL 1% CIF MED CARGO BAL MONTH SWAP⁶**

Description	A Balance of the month cash settled swap based on the Platts daily assessment price for Fuel Oil 1% CIF MED cargoes
Contract Symbol	CJA-CKE
Contract Size	1,000 Metric Tons
Unit of Trading	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Settlement Prices	To one tenth of one cent (\$0.001) per Metric Tonne
Minimum Price Fluctuation	One cent (\$0.01) per Metric Tonne
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per metric tonne based on the arithmetic average of the mean between the relevant high and low quotations appearing in the 'Platts European MarketScan' in the section 'CIF Med (Genoa/Lavera)' for the '1.0 pct' Fuel Oil quotation for each Business Day in the determination period.

⁶ Added 4 December 2009

CONTRACT TERMS

Contract Series	Up to 2 consecutive months
Final Payment Dates	One Business Day following the Last Trading Day

238. CRUDE OUTRIGHT - BRENT 1ST LINE BAL MONTH SWAP⁶

Description	A balance of month cash settled swap based on the settlement prices for the front month ICE Brent Futures contract.
Contract Symbol	CMA-CNE
Contract Size	1,000 Barrels
Unit of Trading	Any multiple of 1,000 Barrels
Currency	US Dollars and cents
Settlement Prices	To one cent (\$0.01) per Barrel
Minimum Price Fluctuation	One cent (\$0.01) per Barrel
Last Trading Day	First Business Day following the settlement period
Fixed Price	The traded price or the previous day's settlement price
Floating Price	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
Final Settlement	In respect of final settlement, the Floating Price will be a price in USD and cents per barrel being the average of the settlement price(s) as made public by ICE for the front month ICE Brent Futures contract for the month of production as per ISDA commodity definitions.
Roll Adjust Provision	In order to use the correct Floating Price quotations, the front month quotation specified in the Floating Price terms above will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's (the second month) quotation.
Contract Series	Up to 2 consecutive months
Final Payment Dates	One Business Day following the Last Trading Day

239. GASOIL OUTRIGHT - GASOIL 1ST LINE BAL MONTH SWAP⁶

Description	A balance of month cash settled swap based on the settlement prices for the front month ICE Gasoil Futures contract.
Contract Symbol	CUA-CVE

⁶ Added 4 December 2009

⁶ Added 4 December 2009

PART III: PRODUCT ELIGIBILITY CRITERIA FOR ICE OTC CONTRACTS

1. GENERAL

The Clearing House will only accept an ICE OTC Contract for clearing pursuant to receipt of particulars of an ICE OTC Transaction where at the time of the particulars being presented:

- (a) the ICE OTC Transaction meets the eligibility criteria set out in section 2 below; and
- (b) details of the Transaction are submitted in accordance with the Rules and all other requirements from time to time of the Clearing House.

2. PRODUCT ELIGIBILITY CRITERIA FOR ICE OTC TRANSACTIONS

Section 2 Natural Gas Swap, Fixed for NYMEX LD1, Henry Hub³

Description	Monthly cash settled, Natural Gas, Henry Hub.
Contract Symbol	H
Minimum Quantity	2500 mm Btu or 1 Unit of Trading
Maximum Quantity	None
Currency	USD and cents
Unit of Trading	Any multiple of 2500 mm Btu
Minimum Price Fluctuation	One tenth of a cent (\$0.001) per mm Btu
Contract Series	Up to 156 consecutive calendar months commencing with the next calendar month

Section 3 Brent First Line Swap

Description	Monthly cash settled, Brent Blend Crude Oil First Line Swap
Contract Symbol	I
Minimum Quantity	1,000 Barrels
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per barrel
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

³ Amended 10 March 2009

CONTRACT TERMS

Section 4 WTI First Line Swap

Description	Monthly cash settled, WTI Crude Oil First Line Swap
Contract Symbol	R
Minimum Quantity	1,000 Barrels
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per barrel
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 5 Natural Gas Swap, NYMEX LD1 for Natural Gas Intelligence: PG&E Citygate³

Delisted contract

Section 6 Natural Gas Basis Swap, NYMEX LD1 for Canadian Gas Price Reporter: Alberta³

Delisted contract

Section 7 Financial Power Swap – Peak, NYISO Zone A, Monthly³

Description	Monthly cash settled Financial Power Swap – Peak, New York Independent System Operator - Zone A
Contract Symbol	NAY
Minimum Quantity	800 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 8 Financial Power Swap – Peak, NYISO Zone G, Monthly³

Description	Monthly cash settled Financial Power Swap – Peak, New York Independent System Operator - Zone G
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³ Amended 10 March 2009
³ Amended 10 March 2009
³ Amended 10 March 2009
³ Amended 10 March 2009

CONTRACT TERMS

Contract Symbol	NGY
Minimum Quantity	800 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 9 Financial Power Swap – Peak, NYISO Zone J, Monthly³

Description	Monthly cash settled Financial Power Swap – Peak, New York Independent System Operator - Zone J
Contract Symbol	NJY
Minimum Quantity	800 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 10 Financial Power Swap - Peak, Palo Verde, Monthly³

Description	Monthly cash settled Financial Power Swap - Firm LD Peak West, Fixed Price for Intercontinental Exchange Firm Power Price Bulletin - Palo Verde
Contract Symbol	PVM
Minimum Quantity	400 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

². Amended 10 March 2009

³. Amended 10 March 2009

CONTRACT TERMS

Section 11 Financial Power Swap - Peak, SP15 EZ Gen Hub Day-Ahead, Monthly³

Description	Monthly cash settled Financial Power Swap - SP15 EZ Gen Hub Day-Ahead
Contract Symbol	SPM
Minimum Quantity	400 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 110 consecutive calendar months commencing with the next calendar month

Section 12 Financial Power Swap - Peak, MISO Cinergy Hub, Monthly³

Description	Monthly cash settled Financial Power Swap - Firm LD Peak, MISO Cinergy
Contract Symbol	CIN
Minimum Quantity	800 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 13 Financial Power Swap - Peak, PJM Western Hub, Monthly³

Description	Monthly cash settled Financial Power Swap - PJM-Daily Real-Time Locational Marginal Pricing Files; Western Hub.
Contract Symbol	PJM
Minimum Quantity	800 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh

³. Amended 10 March 2009

³. Amended 10 March 2009

³. Amended 10 March 2009

CONTRACT TERMS

Contract Series	Up to 110 consecutive calendar months commencing with the next calendar month
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Section 14 Option on Natural Gas Swap, Penultimate Henry Hub³

Description	Option on Penultimate Henry Hub Natural Gas Swap
Contract Symbol	PHE
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 84 consecutive calendar months commencing with the next calendar month
Strike Prices	Twenty strike prices in increments of \$0.05 (5¢) per mm Btu above and below the "at-the-money" strike price in all contract series and the next 10 strike prices in increments of \$0.25 (25¢) per mm Btu above the highest and below the lowest existing strike prices in all contract series. The first three nearby contract series will support strike prices in increments of \$0.05 (5¢) per mm Btu from \$0.05 (5¢) strike price to \$15.00 strike price.

Section 15 Natural Gas Swap, Penultimate Henry Hub³

Description	Monthly cash settled Penultimate Henry Hub Natural Gas Underlying Swap
Contract Symbol	PHH
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 84 consecutive calendar months commencing with the next calendar month

³- Amended 10 March 2009

³- Amended 10 March 2009

CONTRACT TERMS

Section 16 Financial Power Swap – Peak, NEPool Mass Hub, Monthly³

Description	Monthly cash settled Financial Power Swap – Peak, NEPool Massachusetts Hub, day-ahead hourly Locational Marginal Prices
Contract Symbol	NEP
Minimum Quantity	800 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 17 Financial Power Swap - Peak, Mid Columbia, Monthly³

Description	Monthly cash settled Financial Power Swap - Firm LD Peak West, Fixed Price for Intercontinental Exchange Firm Power Price Bulletin - Mid Columbia
Contract Symbol	MDC
Minimum Quantity	400 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 18 Financial Power Swap - Peak, NP15 EZ Gen Hub Day-Ahead, Monthly⁴

Description	Monthly cash settled Financial Power Swap - NP15 EZ Gen Hub Day-Ahead
Contract Symbol	NPM
Minimum Quantity	400 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next

³. Amended 10 March 2009

³. Amended 10 March 2009

⁴. Amended 27 July 2009

CONTRACT TERMS

	calendar month
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Section 19 Financial Power Swap – Off-Peak, PJM Western Hub, Monthly³

Description	Monthly cash settled Financial Power Swap - PJM Off-Peak Western Hub Real Time Hourly LMP
Contract Symbol	OPJ
Contract Size	50 MWh
Unit of Trading	Any multiples of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 20 Gas Oil First Line Swap

Description	Monthly cash settled, Gas Oil First Line Swap
Contract Symbol	GSP
Minimum Quantity	100 metric tonnes
Maximum Quantity	None
Currency	USD and cents per tonne
Minimum Price Fluctuation	One cent (\$0.01) per tonne
Contract Series	Up to 36 consecutive calendar months commencing with the next calendar month

Section 21 Natural Gas Swap, NYMEX LD1 for Natural Gas IntelligenceMalin

Delisted contract³

Section 22 Financial Power Swap – Off-Peak, NEPOOL Mass Hub, Monthly

Description	Monthly cash settled Financial Power Swap – Off-Peak, NEPOOL Mass Hub, hourly day-ahead Locational Marginal Prices (LMP)
Contract Symbol	NOP
Minimum Quantity	50 MWh

³- Amended 10 March 2009

²- Amended 10 March 2009

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Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 23 Financial Power Swap – Off-Peak, NYISO Zone A, Monthly

Description	Monthly cash settled Financial Power Swap – Off-Peak NYISO Zone A, hourly day-ahead Locational Based Marginal Prices (LBMP)
Contract Symbol	AOP
Minimum Quantity	50 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 50 consecutive calendar months commencing with the next calendar month

Section 24 Financial Power Swap – Peak, PJM N. Illinois Hub, Monthly³

Description	Monthly cash settled Financial Power Swap – PJM N. Illinois Hub, hourly real-time Locational Marginal Price (LMP)
Contract Symbol	PNL
Minimum Quantity	800 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 25 Financial Power Swap – Peak, AEP-Dayton Hub, Monthly³

Description	Monthly cash settled Financial Power Swap – AEP Dayton Hub, hourly real-time Locational Marginal Price (LMP)
Contract Symbol	MSO

³ Amended 10 March 2009

³ Amended 10 March 2009

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 65 consecutive days

Section 32 Natural Gas Basis Swap Contract: NYMEX LD1 for Canadian Gas Price Reporter: Alberta³

Description	Monthly cash settled, Natural Gas Basis Swap, Canadian Gas Price Reporter for Alberta (AECO) 'C'/NIT
Contract Symbol	AEC
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 120 consecutive calendar months commencing with the next calendar month

Section 33 Natural Gas Basis Swap: NYMEX LD1 for Natural as Intelligence: Malin³

Description	Monthly cash settled, Natural Gas Basis Swap, Natural Gas Intelligence Bidweek Survey for Malin
Contract Symbol	MLN
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 34 Natural Gas Basis Swap: NYMEX LD1 for Natural Gas Intelligence: Chicago³

Description	Monthly cash settled, Natural Gas Basis Swap Natural Gas Intelligence Bidweek Survey for Chicago
Contract Symbol	DGD
Minimum Quantity	2500 mm Btu

³. Amended 10 March 2009

³. Amended 10 March 2009

³. Amended 10 March 2009

CONTRACT TERMS

Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 35 Natural Gas Basis Swap: NYMEX LD1 for Natural Gas Intelligence: Social Border³

Description	Monthly cash settled, Natural Gas Basis Swap Natural Gas Intelligence Bidweek Survey for Southern Cal
Contract Symbol	SCL
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 120 consecutive calendar months commencing with the next calendar month

Section 36 Natural Gas Basis Swap: NYMEX LD1 for Natural Gas Intelligence: PG&E Citygate³

Description	Monthly cash settled, Natural Gas Basis Swap, Natural Gas Intelligence Bidweek Survey for PG&E Citygate
Contract Symbol	PGE
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

³. Amended 10 March 2009

³. Amended 10 March 2009

CONTRACT TERMS

Section 37 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: NWP, Rockies³

Description	Monthly cash settled, Natural Gas Basis Swap, 'Platt's Inside FERC's Gas Market Report', Northwest Pipeline Corp, Rocky Mountains
Contract Symbol	NWR
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 120 consecutive calendar months commencing with the next calendar month

Section 38 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: NWP Sumas

Description	Monthly cash settled, Natural Gas Basis Swap, Platt's Inside FERC's Gas Market Report', Northwest Pipeline Corp, Sumas
Contract Symbol	NSU
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 39 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Houston Ship Channel³

Description	Monthly cash settled, Natural Gas Basis Swap Natural Gas Intelligence Bidweek Survey for Houston Ship Channel
Contract Symbol	HXS
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 84 consecutive calendar months commencing with the next

³. Amended 10 March 2009

³. Amended 10 March 2009

CONTRACT TERMS

	calendar month
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Section 40 Natural Gas Index Swap : Henry Hub³

Description	Monthly cash settled, Natural Gas Index Swap - Henry Hub Index
Contract Symbol	HIS
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 36 consecutive calendar months commencing with the next calendar month

Section 41 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Henry Hub³

Description	Monthly cash settled, Natural Gas Basis Swap, Platt's Inside FERC's Gas Market Report', Henry Hub
Contract Symbol	HEN
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive months commencing with the next calendar month

Section 42 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: TETCO M-3³

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Texas Eastern, Zone M-3
Contract Symbol	TMT
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu

³. Amended 10 March 2009
³. Amended 10 March 2009
³. Amended 10 March 2009

CONTRACT TERMS

Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month
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Section 43 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Transco, Zone 6 - NY³

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report' for Transco, Zone 6 - NY
Contract Symbol	TZS
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 44 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Panhandle Eastern Pipe Line Co. Texas, Oklahoma (mainline)³

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Panhandle Eastern Pipe Line Co. Texas, Oklahoma (mainline)
Contract Symbol	PAN
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 45 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Dominion Transmission Inc., Appalachia⁴

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report' for Dominion Transmission Inc., Appalachia.
Contract Symbol	DOM
Minimum Quantity	2500 mm Btu

³. Amended 10 March 2009

³. Amended 10 March 2009

⁴. Amended 10 March 2009

CONTRACT TERMS

Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 46 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Columbia Gas TCO., Appalachia³

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report' for Columbia Gas Transmission Corp., Appalachia
Contract Symbol	TCO
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 47 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Waha, West Texas³

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report' for Waha, West Texas
Contract Symbol	WAH
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 48 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: El Paso Natural Gas Co., Permian Basin³

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report' for El Paso Natural Gas Co., Permian Basin.
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³. Amended 10 March 2009

³. Amended 10 March 2009

³. Amended 10 March 2009

CONTRACT TERMS

Contract Symbol	PER
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 49 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Natural Gas Pipeline Co. of America, Texok zone³

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report' for Natural Gas Pipeline Co. of America, Texok zone
Contract Symbol	NTO
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 50 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Colorado Interstate Gas Co., Rocky Mountains³

Description	Monthly cash settled, Natural Gas Basis Swap, 'Inside FERC's Gas Market Report' for Colorado Interstate Gas Co., Rocky Mountains
Contract Symbol	CRI
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month.

³. Amended 10 March 2009

³. Amended 10 March 2009

CONTRACT TERMS

Section 51 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: El Paso Natural Gas Co., San Juan Basin³

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for El Paso Natural Gas Co., San Juan Basin
Contract Symbol	SNJ
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive months commencing with the next calendar month

Section 52 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Northern Natural Gas Co., Ventura, Iowa³

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Northern Natural Gas Co. - Ventura, Iowa
Contract Symbol	NVE
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 53 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Northern Natural Gas Co., Demarcation³

Description	Monthly cash settled, Natural Gas Basis Swap, Inside FERC's Gas Market Report for Northern Natural Gas Co. -Demarcation
Contract Symbol	DEM
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents

³. Amended 10-March-2009

³. Amended 10-March-2009

³. Amended 10-March-2009

CONTRACT TERMS

Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 57 Natural Gas Basis Swap: NYMEX LD1 for Inside FERC: Transco Sta. 65

Description	Monthly cash settled, Natural Gas Basis Swap, Platt's Inside FERC's Gas Market Report, Transco Sta. 65
Contract Symbol	STA
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 58 Natural Gas Index Swap, Inside FERC for Gas Daily; Houston Ship Channel

Description	Monthly cash settled, Houston Ship Channel Index Natural Gas Index Swap based on the First of the Month Index price listing as published in Inside FERC's Gas Market Report and the average of the daily prices quoted in Platts' Gas Daily, daily price survey for the corresponding dates.
Contract Symbol	SHS
Minimum Quantity	2500 mm Btu
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of a cent (\$0.0001) per mm Btu
Contract Series	Up to 36 consecutive calendar months commencing with the next calendar month

Section 59 CNatural Gas Swing Swap, Fixed Price for Canadian Gas Price Reporter Alberta

Delisted contract²

². Amended 10 March 2009

CONTRACT TERMS

Section 60 Financial Power Swap – Off-Peak, MISO Cinery Hub, Monthly

Description	Monthly cash settled Financial Power Swap - MISO Cinery, Off-Peak Monthly Power, hourly real-time Locational Based Marginal Price (LBMP)
Contract Symbol	CPO
Minimum Quantity	50 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 61 Financial Power Swap – Off-Peak, Palo Verde, Monthly

Description	Monthly cash settled Financial Power Swap - Palo Verde Off-Peak
Contract Symbol	OVP
Minimum Quantity	25 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month

Section 62 Financial Power Swap – Off-Peak, Mid Columbia, Monthly³

Description	Monthly cash settled Financial Power Swap - Mid Columbia Off-Peak
Contract Symbol	OMC
Minimum Quantity	25 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next

³. Amended 10 March 2009

CONTRACT TERMS

	calendar month
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Section 63 Financial Power Swap – Off-peak, NP15 EZ Gen Hub Day-Ahead, Monthly⁴

Description	Monthly cash settled Financial Power Swap – NP15 Off-Peak EZ Gen Hub Day-Ahead
Contract Symbol	ONP
Minimum Quantity	25 MWh
Maximum Quantity	None
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month (including three complete calendar years)

Section 64 Financial Power Swap – Off-Peak, SP15 EZ Gen Hub Day-Ahead, Monthly⁴

Description	Monthly cash settled Financial Power Swap – SP15 Off-Peak EZ Gen Hub Day-Ahead
Contract Symbol	OFP
Minimum Quantity	25 MWh
Maximum Quantity	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 consecutive calendar months commencing with the next calendar month (three complete calendar years)

Section 65 Fuel Oil Diff – 180 cst Singapore Fuel Oil vs. 3.5% Rotterdam Barges Swap

Description	A swap based on the difference of the Platts daily assessment price for 180 cst Singapore High Sulphur Fuel Oil Physical Cargoes and the 3.5% Fuel Oil FOB Rotterdam Barges
Contract Symbol	SFS
Minimum Quantity	1000 metric tonnes/1000 metric tonnes
Maximum Quantity	Any multiple of 1000 mt/1000 mt
Currency	USD and cents

⁴ Added 27 July 2009

⁴ Added 27 July 2009

CONTRACT TERMS

Contract Series	Up to 38 consecutive calendar days
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Section 87 Financial Power Swap – Off-Peak, MISO Cinergy Hub, Daily

Description	Daily cash settled Financial Off-Peak Power Swap – MISO Cinergy Hub
Contract Symbol	IOP
Minimum Quantity	50 MWh
Maximum Quantity	Any multiples of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 38 consecutive calendar days

Section 88 Natural Gas Swap, NYMEX LD1 for Natural Gas Intelligence: Chicago Citygate

Delisted contract³

Section 89 Natural Gas Swap, NYMEX LD1 for Natural Gas Intelligence: Social Border³

Delisted contract³

Section 90 Financial Power Swap – Peak, SP15 EZ Gen Hub Day-Ahead, Daily⁴

Description	Daily cash settled Financial Peak Power Swap – SP15 EZ Gen Hub Day-Ahead
Contract Symbol	SDP
Minimum Quantity	400 MWh
Maximum Quantity	Any multiples of 400 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 consecutive calendar days

Section 91 Financial Power Swap – Off-Peak, SP15 EZ Gen Hub Day-Ahead, Daily⁴

Description	Daily cash settled Financial Off-Peak Power Swap – SP15 EZ Gen
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²- Amended 10 March 2009

²- Amended 10 March 2009

²- Amended 10 March 2009

⁴- Amended 27 July 2009

⁴- Amended 27 July 2009

CONTRACT TERMS

	Hub Day-Ahead
Contract Symbol	SQP
Minimum Quantity	25 MWh
Maximum Quantity	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 consecutive calendar days

Section 92 Financial Power Swap – Peak, NP15 EZ Gen Hub Day-Ahead, Daily⁵

Description	Daily cash settled Financial Peak Power Swap – NP15 EZ Gen Hub Day-Ahead
Contract Symbol	DPN
Minimum Quantity	400 MWh
Maximum Quantity	Any multiples of 400 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 consecutive calendar days

Section 93 Financial Power Swap – Off-Peak, NP15 EZ Gen Hub Day-Ahead, Daily⁴

Description	Daily cash settled Financial Off-Peak Power Swap – NP15 EZ Gen Hub Day-Ahead
Contract Symbol	UNP
Minimum Quantity	25 MWh
Maximum Quantity	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 consecutive calendar days

⁵. Amended 28 May 2010

⁴. Amended 27 July 2009

CONTRACT TERMS

Section 94 Financial Power Swap – Peak, SP15 EZ Gen Hub Real Time, Daily⁴

Description	Daily cash settled Financial Peak Power Swap – SP15 EZ Gen Hub Real Time
Contract Symbol	SRP
Minimum Quantity	400 MWh
Maximum Quantity	Any multiples of 400 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 consecutive calendar days

Section 95 Financial Power Swap – Off-Peak, SP15 EZ Gen Hub Real Time, Daily⁴

Description	Daily cash settled Financial Off-Peak Power Swap – SP15 EZ Gen Hub Real Time
Contract Symbol	SRO
Minimum Quantity	25 MWh
Maximum Quantity	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 consecutive calendar days

Section 96 Financial Power Swap – Peak, NP15 EZ Gen Hub Real Time, Daily⁴

Description	Daily cash settled Financial Peak Power Swap – NP15 EZ Gen Hub Real Time
Contract Symbol	NRP
Minimum Quantity	400 MWh
Maximum Quantity	Any multiples of 400 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 consecutive calendar days

⁴ Amended 27 July 2009
⁴ Amended 27 July 2009
⁴ Amended 27 July 2009

CONTRACT TERMS**Section 97 Financial Power Swap – Off-Peak, NP15 EZ Gen Hub Real Time, Daily⁴**

Description	Daily cash settled Financial Off-Peak Power Swap – NP15 EZ Gen Hub Real Time
Contract Symbol	NRO
Minimum Quantity	25 MWh
Maximum Quantity	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 consecutive calendar days

Section 98 Financial Power Swap – Peak, Palo Verde, Daily

Description	Daily cash settled Financial Peak Power Swap – Palo Verde
Contract Symbol	VDP
Minimum Quantity	400 MWh
Maximum Quantity	Any multiples of 400 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 38 consecutive calendar days

Section 99 Financial Power Swap – Off-Peak, Palo Verde, Daily

Description	Daily cash settled Financial Off-Peak Power Swap – Palo Verde
Contract Symbol	QVP
Minimum Quantity	25 MWh
Maximum Quantity	Any multiples of 25 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 38 consecutive calendar days

Section 100 Financial Power Swap – Peak, Mid-Columbia, Daily

Description	Daily cash settled Financial Peak Power Swap – Mid-Columbia
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⁴ Amended 27 July 2009

CONTRACT TERMS

Maximum Quantity	Any multiple of 1000 mt
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.0100) per metric tonne
Contract Series	Up to 36 consecutive months commencing with the next calendar month

Section 104 Financial Power Swap – Peak, Mini PJM Western Hub, Monthly¹

Description	Monthly cash settled Financial Power Swap – Peak, Mini PJM Western Hub Real Time Hourly Locational Marginal Pricing Files
Contract Symbol	PMI
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per MWh
Contract Series	Up to 110 months, 8 complete calendar years

Section 105 Natural Gas Swing Swap, Gas Daily Daily, Socal Border²

Description	Daily cash settled Financial Natural Gas Swing Swap: Fixed Price for Gas Daily's Day Ahead Index; Socal Border
Contract Symbol	SSS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu.
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts

Section 106 Natural Gas Swing Swap, Gas Daily Daily, Houston Ship-Channel³

Description	Daily cash settled Financial Natural Gas Swing Swap: Fixed Price for Gas Daily's Day Ahead Index; Rockies
Contract Symbol	USS
Minimum Quantity	2500 MMBtu

¹. AMENDED 5 DECEMBER 2008

². Amended 5 December 2008

³. Amended 10 March 2009

CONTRACT TERMS

Maximum Quantity	Any multiple of 2500 MMBtu.
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts

Section 107 Swing Swap, Gas Daily Daily, Rockies[‡]

Description	Daily cash settled Financial Natural Gas Swing Swap: Fixed Price for Gas Daily's Day Ahead Index; Rockies
Contract Symbol	RSS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu.
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts

Section 108 Crude Diff – WTI First Line vs Brent First Line Swap[‡]

Description	Monthly cash settled Financial Crude Differential – WTI First Line Swap vs. Brent First Line Swap
Contract Symbol	BTD
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Contract Series	Up to 72 consecutive calendar months

Section 109 Heating Oil First Line vs Gas Oil First Line Arb Swap[‡]

Description	Monthly cash settled Financial Arb Swap – Heating Oil First Line Swap vs. Gas Oil First Line Swap
Contract Symbol	HOG
Minimum Quantity	42,000 gallons (1000 Barrels)

[‡] Amended 5 December 2008
[‡] AMENDED 5 DECEMBER 2008
[‡] AMENDED 5 DECEMBER 2008

CONTRACT TERMS

Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per gal
Contract Series	Up to 36 consecutive calendar months

Section 110 Heating Oil 1st Line Swap[‡]

Description	Monthly cash settled Financial Heating Oil Swap – Heating Oil First Line Swap
Contract Symbol	HOF
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per gal
Contract Series	Up to 36 consecutive calendar months

Section 111 Singapore 0.5% Gasoil Swap[‡]

Description	Monthly cash settled Financial Gasoil Swap – Singapore 0.5% Gasoil Swap
Contract Symbol	SXS
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Contract Series	Up to 36 consecutive months

Section 112 Singapore Jet Kerosene Swap[‡]

Description	Monthly cash settled Financial Kerosene Swap - Singapore Jet Kerosene Swap
Contract Symbol	SRS
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels

[‡] AMENDED 5 DECEMBER 2008

[‡] AMENDED 5 DECEMBER 2008

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Contract Series	Up to 36 consecutive months

Section 113 Singapore Jet Kerosene vs 0.5% Gasoil Swap[‡]

Description	Monthly cash settled Financial Kerosene vs Gasoil Differential - Singapore Jet Kerosene vs Singapore 0.5% Gasoil Swap
Contract Symbol	SVS
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Contract Series	Up to 36 consecutive months

Section 114 Fuel Oil Diff - 180 CST Singapore vs 380 CST Singapore Swap[‡]

Description	Monthly cash settled Financial Fuel Oil Differential - Singapore 180 cst Fuel Oil vs Singapore 380 cst Fuel Oil Swap
Contract Symbol	STS
Minimum Quantity	1000 metric tonnes
Maximum Quantity	Any multiple of 1000 metric tonnes
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt.
Contract Series	Up to 36 consecutive months

Section 115 Fuel Oil Diff - Singapore 0.5% Gasoil vs Gas Oil First Line Swap[‡]

Description	Monthly cash settled Financial Gas Oil Differential - Singapore 0.5% Gasoil vs Gas Oil First Line Swap
Contract Symbol	SUS
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels

[‡] AMENDED 5 DECEMBER 2008

[‡] AMENDED 5 DECEMBER 2008

[‡] AMENDED 5 DECEMBER 2008

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Contract Series	Up to 36 consecutive months

Section 116 Argus Northwest European Gasoline Swap[‡]

Description	Monthly cash settled Financial Gasoline Swap- Mogas 95 Ron 10ppm FOB Rotterdam Barges (Argus) Swap
Contract Symbol	MOG
Minimum Quantity	1000 metric tonnes
Maximum Quantity	Any multiple of 1000 metric tonnes
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Contract Series	Up to 24 consecutive months

Section 117 Gasoline Crack – Argus Northwest European Gasoline vs Brent First Line Swap[‡]

Description	Monthly cash settled Financial Gasoline Crack - Mogas 95 Ron 10ppm FOB Rotterdam Barges (Argus) vs Brent First Line Swap
Contract Symbol	MGC
Minimum Quantity	8,330 Barrels (1,000 metric tonnes)
Maximum Quantity	Any multiple of 1000 metric tonnes
Currency	USD and cents
Minimum Price Fluctuation	One tenth of one cent (\$ 0.001) per bbl.
Contract Series	Up to 24 consecutive months

Section 118 Gas Oil Crack – Gas Oil First Line vs Brent First Line Swap[‡]

Description	Monthly cash settled Financial Gas Oil Crack - Gas Oil First Line Swap vs Brent First Line Swap
Contract Symbol	GDC
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels

[‡] AMENDED 5 DECEMBER 2008

[‡] AMENDED 5 DECEMBER 2008

[‡] AMENDED 5 DECEMBER 2008

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (\$ 0.0001) per bbl.
Contract Series	Up to 36 consecutive months

Section 119 Gas Oil Diff - 0.1% Gasoil FOB Rotterdam FOB vs Gas Oil First Line Swap[‡]

Description	Monthly cash settled Financial Gasoil Differential – Gasoil 0.1% Barges FOB Rotterdam vs Gas Oil First Line Swap
Contract Symbol	RFG
Minimum Quantity	1000 metric tonnes
Maximum Quantity	Any multiple of 1000 metric tonnes
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Contract Series	Up to 36 consecutive months

Section 120 Gas Oil Diff - 0.1% Gas Oil CIF NWE Cargoes vs Gas Oil First Line Swap[‡]

Description	Monthly cash settled Financial Gasoil Differential – Gasoil 0.1% Cargoes CIF NWE vs Gas Oil First Line Swap
Contract Symbol	CFG
Minimum Quantity	1000 metric tonnes
Maximum Quantity	Any multiple of 1000 metric tonnes
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Contract Series	Up to 36 consecutive months

Section 121 ULSD 10 ppm FOB Rotterdam Barges vs Gas Oil First Line Swap[‡]

Description	Monthly cash settled Financial Diesel vs Gas Oil Differential - ULSD 10ppm Barges FOB Rotterdam vs Gas Oil First Line Swap
Contract Symbol	DFG
Minimum Quantity	1000 metric tonnes
Maximum Quantity	Any multiple of 1000 metric tonnes

[‡] AMENDED 5 DECEMBER 2008

[‡] AMENDED 5 DECEMBER 2008

[‡] AMENDED 5 DECEMBER 2008

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Contract Series	Up to 36 consecutive months

Section 122 ULSD 10 ppm CIF NWE Cargoes vs Gas Oil First Line Swap[‡]

Description	Monthly cash settled Financial Diesel vs Gas Oil Differential - ULSD 10ppm Cargoes CIF NWE vs Gas Oil First Line Swap
Contract Symbol	NFG
Minimum Quantity	1000 metric tonnes
Maximum Quantity	Any multiple of 1000 metric tonnes
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Contract Series	Up to 36 consecutive months

Section 123 Fuel Oil Diff - 1% Rotterdam FOB Barges vs 1% FOB NWE Cargoes Swap[‡]

Description	Monthly cash settled Financial Fuel Oil Differential - 1% FOB Rotterdam Fuel Oil Barges vs 1% FOB NWE Fuel Oil Cargoes Swap
Contract Symbol	FBC
Minimum Quantity	1000 metric tonnes
Maximum Quantity	Any multiple of 1000 metric tonnes
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Contract Series	Up to 36 consecutive months

Section 124 1% Rotterdam FOB Barges Swap[‡]

Description	Monthly cash settled Financial Fuel Oil - 1% Barges FOB Rotterdam Swap
Contract Symbol	FOB
Minimum Quantity	1000 metric tonnes
Maximum Quantity	Any multiple of 1000 metric tonnes

[‡] AMENDED 5 DECEMBER 2008

[‡] AMENDED 5 DECEMBER 2008

[‡] AMENDED 5 DECEMBER 2008

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Contract Series	Up to 36 consecutive months

Section 125 Financial Power Swap – Penultimate Mini PJM Western Hub, Monthly¹

Description	Monthly cash settled Financial Power Swap – Peak, Penultimate Mini PJM Western Hub Real Time
Contract Symbol	PJO
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per MWh
Contract Series	Up to 110 months, 8 complete calendar years

Section 126 Financial Power Option – Peak, Penultimate Mini PJM Western Hub, Monthly²

Description	Monthly cash settled Financial Power Swap – Peak, Penultimate Mini PJM Western Hub Real Time
Contract Symbol	PJO
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh.
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per MWh
Contract Series	Up to 110 months, 8 complete calendar years

Section 127 Financial NGL Swap – Ethane, Mt. Belvieu – Enterprise, FP for OPIS²

Description	Monthly cash settled Financial NGL Swap – Ethane, Mt. Belvieu – Enterprise, Fixed Price for OPIS
Contract Symbol	ETE
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels

¹. AMENDED 5 DECEMBER 2008

². AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (\$ 0.00001) per gallon
Contract Series	Up to 36 consecutive months

Section 128 Financial NGL Swap – Propane, Mt. Belvieu - LDH, FP for OPIS²

Description	Monthly cash settled Financial NGL Swap – Propane, Mt. Belvieu – LDH, Fixed Price for OPIS
Contract Symbol	PRL
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (\$ 0.00001) per gallon
Contract Series	Up to 36 consecutive months

Section 129 Crude Diff – Brent CFD vs Second Month Swap²

Description	Daily cash settled Financial Crude Differential – Brent CFD vs Second Month Swap
Contract Symbol	CFD
Minimum Quantity	200 Barrels
Maximum Quantity	Any multiple of 200 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One tenth of one cent (\$ 0.001) per bbl
Contract Series	90 consecutive Days

Section 130 Dated Brent Swap²

Description	Monthly cash settled Financial Crude – Dated Brent
Contract Symbol	PDB
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents

². AMENDED 8 JANUARY 2009
². AMENDED 8 JANUARY 2009
². AMENDED 8 JANUARY 2009

CONTRACT TERMS

Minimum Price Fluctuation	One tenth of one cent (\$ 0.001) per bbl
Contract Series	Up to 60 consecutive calendar months

Section 131 Dated Brent vs Brent First Line Balmo Swap²

Description	Monthly cash settled Financial Crude Differential – Dated Brent vs Brent First Line Swap
Contract Symbol	BBA-BBZ BCA-BCE
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One tenth of one cent (\$ 0.001) per bbl
Contract Series	Up to 2 consecutive months

Section 132 180 CST Singapore Fuel Oil Balmo Swap²

Description	Monthly cash settled Financial Fuel Oil – 180 cst Singapore Fuel Oil Balmo Swap
Contract Symbol	BLA-BLZ BMA-BME
Minimum Quantity	1000 metric tonnes
Maximum Quantity	Any multiple of 1000 metric tonnes
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Contract Series	Up to 2 consecutive months

Section 133 380 cst Singapore Fuel Oil Balmo Swap²

Description	Monthly cash settled Financial Fuel Oil – 380 cst Singapore Fuel Oil Balmo Swap
Contract Symbol	BJA-BJZ BKA-BKE
Minimum Quantity	1000 metric tonnes
Maximum Quantity	Any multiple of 1000 metric tonnes

² AMENDED 8 JANUARY 2009

² AMENDED 8 JANUARY 2009

² AMENDED 8 JANUARY 2009

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per mt
Contract Series	Up to 2 consecutive months

Section 134 Singapore 0.5% Gasoil Balmo Swap²

Description	Monthly cash settled Financial Fuel Oil – Singapore 0.5% Gasoil Balmo Swap
Contract Symbol	BVA-BVZ BWA-BWE
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Contract Series	Up to 2 consecutive months

Section 135 Singapore Jet Kerosene Balmo Swap²

Description	Monthly cash settled Financial Fuel Oil – Singapore Jet Kerosene Balmo Swap
Contract Symbol	BQA-BQZ BRA-BRE
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$ 0.01) per bbl
Contract Series	Up to 2 consecutive months

Section 136 Financial Power Swap - PJM West Day Ahead LMP Peak Daily³

Description	Financial Power Swap-Peak, PJM Western Hub, Day Ahead, Daily
Contract Symbol	PDA
Minimum Quantity	800 MWh
Maximum Quantity	Any multiple of 800 MWh

². AMENDED 8 JANUARY 2009

². AMENDED 8 JANUARY 2009

³. AMENDED 10 MARCH 2009

CONTRACT TERMS

Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	38 Consecutive Daily Instruments.

Section 137 Financial Power Swap - MISO Cinergy Day Ahead LMP Peak Daily³

Description	Financial Power Swap - Peak, MISO Cinergy Hub, Day Ahead, Daily
Contract Symbol	MDA
Minimum Quantity	800 MWh
Maximum Quantity	Any multiple of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	38 Consecutive Daily Instruments.

Section 138 Financial Power Swap - PJM West Day Ahead LMP Off-Peak Daily³

Description	Financial Power Swap - Off-Peak, PJM Western Hub, Day Ahead, Daily
Contract Symbol	PDO
Minimum Quantity	50 MWh
Maximum Quantity	Any multiple of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	38 Consecutive Daily Instruments.

Section 139 Financial Power Swap - AEP Dayton Hub Off Peak Daily³

Description	Financial Power Swap - Off-Peak, AEP-Dayton Hub, Daily
Contract Symbol	ADO
Minimum Quantity	50 MWh
Maximum Quantity	Any multiple of 50 MWh
Currency	USD and cents

³. AMENDED 10 MARCH 2009
³. AMENDED 8 JANUARY 2009
³. AMENDED 8 JANUARY 2009

CONTRACT TERMS

Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	38 Consecutive Daily Instruments.

Section 140 Financial Power Swap – PJM Northern Illinois Hub Off-Peak Daily³

Description	Financial Power Swap - Off-Peak, PJM Northern Illinois Hub, Daily
Contract Symbol	NDO
Minimum Quantity	50 MWh
Maximum Quantity	Any multiple of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	38 Consecutive Daily Instruments.

Section 141 Financial Power Swap – MISO Cinergy Day Ahead LMP Off-Peak Daily³

Description	Financial Power Swap - Off-Peak, MISO Cinergy Hub, Day Ahead, Daily
Contract Symbol	MOD
Minimum Quantity	50 MWh
Maximum Quantity	Any multiple of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	38 Consecutive Daily Instruments.

Section 142 Financial Power Swap – NYISO Zone J Off-Peak Daily³

Description	Financial Power Swap - Off-Peak, NYISO Zone J, Daily
Contract Symbol	NOJ
Minimum Quantity	50 MWh
Maximum Quantity	Any multiple of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh

³. AMENDED 8 JANUARY 2009
³. AMENDED 8 JANUARY 2009
³. AMENDED 8 JANUARY 2009

CONTRACT TERMS

Contract Series	38 Consecutive Daily Instruments.
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Section 143 Financial Power Swap – NYISO Zone G Off-Peak Daily³

Description	Financial Power Swap - Off-Peak, NYISO Zone G, Daily
Contract Symbol	NOD
Minimum Quantity	50 MWh
Maximum Quantity	Any multiple of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	38 Consecutive Daily Instruments.

Section 144 Financial Power Swap – ERCOT West Zone, Peak Monthly³

Description	Monthly cash settled Financial Power Swap - Peak, ERCOT West Zone, Monthly
Contract Symbol	ERW
Minimum Quantity	800 MWh
Maximum Quantity	Any multiple of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 50 months, 4 complete Calendar Years.

Section 145 Financial Power Swap – ERCOT Houston Zone, Peak Daily³

Description	Monthly cash settled Financial Power Swap - Peak, ERCOT Houston Zone, Daily
Contract Symbol	EHD
Minimum Quantity	800 MWh
Maximum Quantity	Any multiple of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 Consecutive Dailies.

². AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

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Section 146 Financial Power Swap – ERCOT North Zone, Peak Daily³

Description	Monthly cash settled Financial Power Swap - Peak, ERCOT North Zone, Daily
Contract Symbol	END
Minimum Quantity	800 MWh
Maximum Quantity	Any multiple of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 Consecutive Dailies.

Section 147 Financial Power Swap – ERCOT South Zone, Peak Daily³

Description	Monthly cash settled Financial Power Swap - Peak, ERCOT South Zone, Daily
Contract Symbol	ESD
Minimum Quantity	800 MWh
Maximum Quantity	Any multiple of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 Consecutive Dailies.

Section 148 Financial Power Swap – ERCOT West Zone, Peak Daily³

Description	Monthly cash settled Financial Power Swap - Peak, ERCOT West Zone, Daily
Contract Symbol	EWD
Minimum Quantity	800 MWh
Maximum Quantity	Any multiple of 800 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 45 Consecutive Dailies.

³ AMENDED 8 JANUARY 2009

³ AMENDED 8 JANUARY 2009

³ AMENDED 8 JANUARY 2009

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Section 149 Financial Power Swap – AEP Dayton Hub Off Peak³

Description	Financial Power Swap - Off-Peak, AEP-Dayton Hub, Monthly
Contract Symbol	AOD
Minimum Quantity	50 MWh
Maximum Quantity	Any multiple of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 months, 7 complete Calendar Years.

Section 150 Financial Power Swap – PJM Northern Illinois Hub Off-Peak³

Description	Financial Power Swap - Off Peak, PJM Northern Illinois Hub, Monthly
Contract Symbol	NIO
Minimum Quantity	50 MWh
Maximum Quantity	Any multiple of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 months, 7 complete Calendar Years.

Section 151 Financial Power Swap – NYISO Zone J Off-Peak³

Description	Financial Power Swap - Off-Peak, NYISO Zone J, Monthly
Contract Symbol	NJO
Minimum Quantity	50 MWh
Maximum Quantity	Any multiple of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 months, 7 complete Calendar Years.

³. AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

CONTRACT TERMS

Section 152 Financial Power Swap – NYISO Zone G Off-Peak³

Description	Financial Power Swap - Off-Peak, NYISO Zone G, Monthly
Contract Symbol	NGO
Minimum Quantity	50 MWh
Maximum Quantity	Any multiple of 50 MWh
Currency	USD and cents
Minimum Price Fluctuation	One cent (\$0.01) per MWh
Contract Series	Up to 86 months, 7 complete Calendar Years.

Section 153 Natural Gas Swing Swap, Fixed Price for Gas Daily Socal Citygate³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Socal Citygate
Contract Symbol	SCS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

Section 154 Natural Gas Swing Swap, Fixed Price for Gas Daily PG&E Citygate³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; PG&E Citygate
Contract Symbol	PIG
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

³ AMENDED 8 JANUARY 2009
³ AMENDED 8 JANUARY 2009
³ AMENDED 8 JANUARY 2009

CONTRACT TERMS

Section 155 Natural Gas Swing Swap, Fixed Price for Gas Daily Malin³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Malin
Contract Symbol	MSS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

Section 156 Natural Gas Swing Swap, Fixed Price for Gas Daily Chicago³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Chicago
Contract Symbol	CSS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

Section 157 Natural Gas Swing Swap, Fixed Price for Gas Daily AB-NIT³

Description	Financial Natural Gas Swing Swap: Fixed Price for Canadian Gas Price Reporter; NGX AB-NIT
Contract Symbol	ASS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

³. AMENDED 8 JANUARY 2009
³. AMENDED 8 JANUARY 2009
³. AMENDED 8 JANUARY 2009

CONTRACT TERMS

Section 158 Natural Gas Swing Swap, Fixed Price for Gas Daily Panhandle³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Panhandle
Contract Symbol	PSS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

Section 159 Natural Gas Swing Swap, Fixed Price for Gas Daily Transco Zone 6, N.Y. ³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Transco Zone 6 N.Y.
Contract Symbol	ZSS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

Section 160 Natural Gas Swing Swap, Fixed Price for Gas Daily Dominion South Gas³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Dominion South.
Contract Symbol	DSS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

³. AMENDED 8 JANUARY 2009
³. AMENDED 8 JANUARY 2009
³. AMENDED 8 JANUARY 2009

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Section 161 Natural Gas Swing Swap, Fixed Price for Gas Daily Columbia Gas TCO³

Description	Financial Natural Gas Swing Swap: Fixed Price for Gas Daily; Columbia Gas TCO
Contract Symbol	CGS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

Section 162 Natural Gas Basis Swap: NYMEX LD1 for NGI, Socal Citygate³

Description	Monthly cash settled, Natural Gas Basis Swap: NYMEX LD1 for Natural Gas Intelligence; Socal Citygate
Contract Symbol	SCB
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 120 consecutive months.

Section 163 Natural Gas Basis Swap: ANR, Oklahoma³

Description	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for American Natural Resources Pipeline Co., Oklahoma
Contract Symbol	ANO
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 72 consecutive months.

² AMENDED 8 JANUARY 2009
³ AMENDED 8 JANUARY 2009
³ AMENDED 8 JANUARY 2009

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Section 164 Natural Gas Basis Swap: Columbia Gulf, Onshore³

Description	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for Columbia Gulf Transmission Co. - Onshore Pool
Contract Symbol	CON
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 72 consecutive months.

Section 165 Natural Gas Basis Swap: Transco Zone 4^{3,4}

Description	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for Transcontinental Gas Pipeline Corp., Zone 4
Contract Symbol	TRZ
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 72 consecutive months.

Section 166 Social Citygate Index Swap³

Description	Monthly cash settled, Natural Gas Index Swap: Natural Gas Intelligence vs Gas Daily, Social Citygate
Contract Symbol	SCI
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 120 consecutive months.

³. AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

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Section 167 PG&E Citygate Index Swap³

Description	Monthly cash settled, Natural Gas Index Swap: Natural Gas Intelligence vs Gas Daily, PG&E Citygate
Contract Symbol	EIS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 84 consecutive months.

Section 168 Malin Index Swap³

Description	Monthly cash settled, Natural Gas Index Swap: Natural Gas Intelligence vs Gas Daily, Malin
Contract Symbol	MIS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 84 consecutive months.

Section 169 Chicago Index Swap³

Description	Monthly cash settled, Natural Gas Index Swap: Natural Gas Intelligence vs Gas Daily, Chicago
Contract Symbol	CIS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 84 consecutive months.

². AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

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Section 170 AB-NIT Index Swap³

Description	Monthly cash settled, Natural Gas Index Swap: CGPR ND 7a vs CGPR MA 7a, AB-NIT
Contract Symbol	AIS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 120 consecutive months.

Section 171 Panhandle Index Swap³

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Panhandle
Contract Symbol	PIS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 84 consecutive months.

Section 172 Social Border Index Swap³

Description	Monthly cash settled, Natural Gas Index Swap: Natural Gas Intelligence vs Gas Daily, Social Border
Contract Symbol	SIS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 120 consecutive months.

³. AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

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Section 173 Dominion South Gas Index Swap³

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Dominion South
Contract Symbol	DIS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 72 consecutive months.

Section 174 Columbia Gas TCO Gas Index Swap³

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Columbia Gas TCO
Contract Symbol	TIS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2500 MMBtu
Currency	USD and cents
Minimum Price Fluctuation	One hundredth of one cent (USD 0.0001) per MMBtu
Contract Series	Up to 72 consecutive months.

Section 175 N-BUTISO, Mt Belvieu - ENT FP for OPIS³

Description	Monthly cash settled Financial NGL Swap – N-BUTISO, Mt. Belvieu – ENT, Fixed Price for OPIS
Contract Symbol	NBI
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Contract Series	Up to 36 consecutive months.

³. AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

³. AMENDED 8 JANUARY 2009

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Section 176 IsoButane, Mt Belvieu - ENT FP for OPIS³

Description	Monthly cash settled Financial NGL Swap – IsoButane, Mt. Belvieu – ENT, Fixed Price for OPIS
Contract Symbol	ISO
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Contract Series	Up to 36 consecutive months.

Section 177 Natgaso, Mt Belvieu - ENT FP for OPIS³

Description	Monthly cash settled Financial NGL Swap – Natgaso, Mt. Belvieu – ENT, Fixed Price for OPIS
Contract Symbol	NGE
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Contract Series	Up to 36 consecutive months.

Section 178 N-BUTREF, Mt Belvieu - LDH FP for OPIS³

Description	Monthly cash settled Financial NGL Swap – N-BUTREF, Mt. Belvieu – LDH, Fixed Price for OPIS
Contract Symbol	NBR
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Contract Series	Up to 36 consecutive months.

³. AMENDED 8 JANUARY 2009
³. AMENDED 8 JANUARY 2009
³. AMENDED 8 JANUARY 2009

CONTRACT TERMS

Section 179 Propane, Conway - FP for OPIS³

Description	Monthly cash settled Financial NGL Swap – Propane, Conway, Fixed Price for OPIS
Contract Symbol	PRC
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Contract Series	Up to 36 consecutive months.

Section 180 Brent Bullet Swap [BNB]⁴

Contract Description	Brent Bullet Swap
Commodity Code	BNB
Minimum Quantity	1,000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	US \$ and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 181 EU-Style Brent Cash Settled Option [BUL]⁴

Contract Description	EU-Style Brent Cash Settled Options
Commodity Code	BUL
Minimum Quantity	1,000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Contract Series	The contract will be listed for thirteen consecutive months plus the four subsequent June/December expiries for a total of 17 listed expiries. A new contract will be added immediately following the expiry of the front option month

³. AMENDED 8 JANUARY 2009

⁴. ADDED 27 JULY 2009

⁴. ADDED 27 JULY 2009

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Section 182 Brent Average Price Option [I]⁴

Contract Description	Brent Average Priced Options
Commodity Code	I
Minimum Quantity	1,000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Contract Series	The contract will be listed for up to 72 consecutive months. A full year of new contracts will be added immediately following the expiry of the front December contract month

Section 183 WTI Bullet Swap [WTB]⁴

Contract Description	WTI Bullet Swap
Commodity Code	WTB
Minimum Quantity	1,000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	US \$ and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Contract Series	Up to 72 consecutive calendar months commencing with the next calendar month

Section 184 EU-Style WTI Cash Settled Option [WUL]⁴

Contract Description	EU-Style WTI Cash Settled Options
Commodity Code	WUL
Minimum Quantity	1,000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Contract Series	The contract will be listed for thirteen consecutive months plus the

⁴ ADDED 27 JULY 2009

⁴ ADDED 27 JULY 2009

⁴ ADDED 27 JULY 2009

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	four subsequent June/December expiries for a total of 17 listed expiries. A new contract will be added immediately following the expiry of the front option month
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Section 185 WTI Average Price Option [R]⁴

Contract Description	WTI Average Priced Options
Commodity Code	R
Minimum Quantity	1,000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per bbl
Contract Series	The contract will be listed for up to 72 consecutive months. A full year of new contracts will be added immediately following the expiry of the front December contract month

Section 186 Gas Oil Bullet Swap [GOB]⁴

Contract Description	Gas Oil Bullet Swap
Commodity Code	GOB
Minimum Quantity	100 Metric Tonnes
Maximum Quantity	Any multiple of 100 Metric Tonnes
Currency	US \$ and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Contract Series	Up to 36 consecutive months forward, then quarterly out to 48 months, then half yearly out to 60 months

Section 187 EU-Style Gas Oil Cash Settled Option [GUL]⁴

Contract Description	EU-Style Gas Oil Cash Settled Options
Commodity Code	GUL
Minimum Quantity	100 Metric Tonnes
Maximum Quantity	Any multiple of 100 Metric Tonnes
Currency	USD and cents

⁴ ADDED 27 JULY 2009

⁴ ADDED 27 JULY 2009

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Minimum price fluctuation	One cent (USD 0.01) per mt
Contract Series	The contract will be listed for thirteen consecutive months plus the four subsequent June/December expiries for a total of 17 listed expiries. A new contract will be added immediately following the expiry of the front option month

Section 188 Gas Oil Average Price Option [GSP]⁴

Contract Description	Gas Oil Average Priced Options
Commodity Code	GSP
Minimum Quantity	100 Metric Tonnes
Maximum Quantity	Any multiple of 100 Metric Tonnes
Currency	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Contract Series	Up to 36 consecutive months forward, then quarterly out to 48 months, then half yearly out to 60 months

Section 189 Brent First Line vs Dubai First Line Swap [BOD]⁴

Contract Description	Crude Diff - Brent First Line vs Dubai First Line Swap
Commodity Code	BOD
Minimum Quantity	1,000 Barrels
Maximum Quantity	Any multiple of 1,000 Barrels
Currency	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Contract Series	Up to 36 consecutive months

Section 190 Brent CFD vs First Month Swap [CFO]⁴

Contract Description	Daily cash settled Financial Crude Differential – Brent CFD vs First Month Swap
Commodity Code	CFO
Minimum Quantity	200 Barrels
Maximum Quantity	Any multiple of 200 Barrels

⁴ ADDED 27 JULY 2009⁴ ADDED 27 JULY 2009⁴ ADDED 27 JULY 2009

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Currency	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Contract Series	90 consecutive days

Section 191 Brent CFD vs Third Month Swap [CFT]⁴

Contract Description	Daily cash settled Financial Crude Differential – Brent CFD vs Third Month Swap
Commodity Code	CFT
Minimum Quantity	200 Barrels
Maximum Quantity	Any multiple of 200 Barrels
Currency	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Contract Series	90 consecutive days

Section 192 Monthly Brent CFD vs. Second Month [CFM]⁴

Contract Description	Daily cash settled Financial Crude Differential – Monthly Brent CFD vs Second Month Swap
Commodity Code	CFM
Minimum Quantity	1000 Barrels
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Contract Series	3 consecutive contract months

Section 193 Jet Kero Barges FOB RDAM vs Gasoil 1st Line Swap [JRG]⁴

Contract Description	Jet Kero Barges FOB RDAM vs Gasoil 1st Line Swap
Commodity Code	JRG
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	USD and cents

⁴. ADDED 27 JULY 2009⁴. ADDED 27 JULY 2009⁴. ADDED 27 JULY 2009

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Minimum price fluctuation	One cent (USD 0.01) per mt
Contract Series	Up to 24 consecutive months

Section 194 Jet Kero Barges FOB RDAM vs Jet Kero Cargoes CIF NWE Swap [JRJ]⁴

Contract Description	Jet Kero Barges FOB RDAM vs Jet Kero Cargoes CIF NWE Swap
Commodity Code	JRJ
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Contract Series	Up to 24 consecutive months

Section 195 0.1% Gasoil Cargoes CIF MED vs Gasoil 1st Line Swap [GMG]⁴

Contract Description	0.1% Gasoil Cargoes CIF MED vs Gasoil 1st Line Swap
Commodity Code	GMG
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Contract Series	Up to 24 consecutive months

Section 196 0.1% Gasoil Barges FOB RDAM vs Brent 1st Line Swap [GRB]⁴

Contract Description	0.1% Gasoil Barges FOB RDAM vs Brent 1st Line Swap
Commodity Code	GRB
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl

⁴. ADDED 27 JULY 2009

⁴. ADDED 27 JULY 2009

⁴. ADDED 27 JULY 2009

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Contract Series	Up to 24 consecutive months
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Section 197 0.1% Gasoil Cargoes CIF NWE vs Brent 1st Line Swap [GEB]⁴

Contract Description	0.1% Gasoil Cargoes CIF NWE vs Brent 1st Line Swap
Commodity Code	GEB
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Contract Series	Up to 24 consecutive months

Section 198 ULSD 10ppm Cargoes CIF MED vs Gasoil 1st Line Swap [DMG]⁴

Contract Description	ULSD 10ppm Cargoes CIF MED vs ICE Gasoil 1st Line Swap
Commodity Code	DMG
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	USD and cents
Minimum price fluctuation	One cent (USD 0.01) per mt
Contract Series	Up to 36 consecutive months

Section 199 1% Fuel Oil Cargoes FOB NWE vs Brent 1st Line Swap [FVB]⁴

Contract Description	1% Fuel Oil Cargoes FOB NWE vs Brent 1st Line Swap
Commodity Code	FVB
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	USD and cents
Minimum price fluctuation	One tenth of one cent (USD 0.001) per bbl
Contract Series	Up to 24 consecutive months

⁴ ADDED 27 JULY 2009

⁴ ADDED 27 JULY 2009

⁴ ADDED 27 JULY 2009

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Section 200 Financial Power Swap – SP-15 EZ Gen Hub DA LMP Mini Peak [SPY]⁴

Contract Description	Financial Power Swap - Peak, SP-15 EZ Gen Hub DA LMP Mini Peak, Monthly
Commodity Code	SPY
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Minimum price fluctuation	One cent (USD 0.01) per MWh
Contract Series	Up to 110 months, 8 complete Calendar Years

Section 201 Financial Power Options – SP-15 EZ Gen Hub DA LMP Mini Peak [SPY]⁴

Contract Description	Option on SP-15 EZ Gen Hub DA LMP Mini Peak Swap
Commodity Code	SPY
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Minimum price fluctuation	One cent (USD 0.01) per MWh
Contract Series	Up to 50 months

Section 202 Financial Power OPTIONS – PJM West Real Time Mini Peak [PMI]⁴

Contract Description	Option on PJM Western Hub Real Time Mini Peak Swap
Commodity Code	PMI
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Minimum price fluctuation	One cent (USD 0.01) per MWh
Contract Series	Up to 50 months

⁴- ADDED 27 JULY 2009
⁴- ADDED 27 JULY 2009
⁴- ADDED 27 JULY 2009

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Section 203 Financial Power Swap – PEPCO Zone DA LMP, Peak Daily⁶

Description	Cash settled Financial Power Swap - Peak, PJM PEPCO DA LMP, Daily
Contract Symbol	PPE
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	One cent (USD 0.01) per MWh
Contract Series	38 consecutive calendar days

Section 204 Financial Power Swap – PEPCO Zone DA LMP, Peak Month⁶

Description	Monthly cash settled Financial Power Swap - Peak, PJM PEPCO DA LMP, Monthly
Contract Symbol	PPF
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	One cent (USD 0.01) per MWh
Contract Series	Up to 50 months

Section 205 Financial Power Swap – PEPCO Zone DA LMP, Off-Peak Daily⁶

Description	Cash settled Financial Power Swap - Peak, PJM PEPCO DA LMP, Daily
Contract Symbol	PPG
Minimum Quantity	5 MWh
Maximum Quantity	Any multiple of 5 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	One cent (USD 0.01) per MWh
Contract Series	38 consecutive calendar days

⁶ ADDED 4 DECEMBER 2009
⁶ ADDED 4 DECEMBER 2009
⁶ ADDED 4 DECEMBER 2009

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Section 206 Financial Power Swap – PEPCO Zone DA LMP, Off-Peak Month⁶

Description	Monthly cash settled Financial Power Swap – Off-Peak, PJM PEPCO DA LMP, Monthly
Contract Symbol	PPH
Minimum Quantity	5 MWh
Maximum Quantity	Any multiple of 5 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	One cent (USD 0.01) per MWh
Contract Series	Up to 50 months

Section 207 Financial Power Swap – Mid C Mini Peak Monthly⁶

Description	Financial Power Swap - Peak, Mid-C Mini Peak, Monthly
Contract Symbol	MDF
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	One cent (USD 0.01) per MWh
Contract Series	Up to 50 months

Section 208 Financial Power Swap –Mid C Mini Peak Option⁶

Contract Description	Options on Mid C Mini Peak Monthly
Commodity Code	MDF
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Min Price Fluctuation	One cent (USD 0.01) per MWh
Contract Series	Up to 50 months

⁶. ADDED 4 DECEMBER 2009

⁶. ADDED 4 DECEMBER 2009

⁶. ADDED 4 DECEMBER 2009

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Section 209 Natural Gas Basis Swap: Columbia Gulf Mainline Basis Swap⁶

Description	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for CIG-Mainline
Contract Symbol	CGB
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2,500 MMBtus
Currency	USD and cents
Min Price Fluctuation	One hundredth of a cent (\$0.0001) per MMBtu
Contract Series	Up to 48 consecutive months.

Section 210 Natural Gas Index Swap: EP Permian⁶

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, EP-Permian
Contract Symbol	PEI
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2,500 MMBtus
Currency	USD and cents
Min Price Fluctuation	One hundredth of a cent (\$0.0001) per MMBtu
Contract Series	Up to 48 consecutive months.

Section 211 Natural Gas Index Swap: NGPL Texok⁶

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, NGPL-Texok
Contract Symbol	NTI
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2,500 MMBtus
Currency	USD and cents
Min Price Fluctuation	One hundredth of a cent (\$0.0001) per MMBtu
Contract Series	Up to 48 consecutive months.

⁶. ADDED 4 DECEMBER 2009
⁶. ADDED 4 DECEMBER 2009
⁶. ADDED 4 DECEMBER 2009

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Section 212 Natural Gas Index Swap: NWP Sumas⁶

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, NWP Sumas
Contract Symbol	NIS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2,500 MMBtus
Currency	USD and cents
Min Price Fluctuation	One hundredth of a cent (\$0.0001) per MMBtu
Contract Series	Up to 48 consecutive months.

Section 213 Natural Gas Index Swap: NWP Rockies⁶

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, NWP Rockies
Contract Symbol	RSI
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2,500 MMBtus
Currency	USD and cents
Min Price Fluctuation	One hundredth of a cent (\$0.0001) per MMBtu
Contract Series	Up to 48 consecutive months.

Section 214 Natural Gas Index Swap: Waha⁶

Description	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, Waha
Contract Symbol	WAI
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2,500 MMBtus
Currency	USD and cents
Min Price Fluctuation	One hundredth of a cent (\$0.0001) per MMBtu
Contract Series	Up to 48 consecutive months.

⁶. ADDED 4 DECEMBER 2009
⁶. ADDED 4 DECEMBER 2009
⁶. ADDED 4 DECEMBER 2009

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Section 215 Natural Gas Swing Swap: EP Permian⁶

Description	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; EP-Permian
Contract Symbol	PES
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2,500 MMBtus
Currency	USD and cents
Min Price Fluctuation	One hundredth of a cent (\$0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

Section 216 Natural Gas Swing Swap: NGPL Texok⁶

Description	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; NGPL-Texok
Contract Symbol	NTS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2,500 MMBtus
Currency	USD and cents
Min Price Fluctuation	One hundredth of a cent (\$0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

Section 217 Natural Gas Swing Swap: Waha⁶

Description	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; Waha
Contract Symbol	WAS
Minimum Quantity	2500 MMBtu
Maximum Quantity	Any multiple of 2,500 MMBtus
Currency	USD and cents
Min Price Fluctuation	One hundredth of a cent (\$0.0001) per MMBtu
Contract Series	65 consecutive daily contracts.

⁶ ADDED 4 DECEMBER 2009
⁶ ADDED 4 DECEMBER 2009
⁶ ADDED 4 DECEMBER 2009

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Section 218 Financial NGL Swap – Natural Gasoline, Conway, FP FOR OPIS⁶

Description	Monthly cash settled Financial Natgaso –Conway Swap
Contract Symbol	NGC
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (\$ 0.00001) per gallon
Contract Series	Up to 24 consecutive months

Section 219 Financial NGL Swap – Propane, Mt Belvieu - ENT (non-TET) FP for OPIS BALMO Swap⁶

Description	Monthly cash settled Financial Propane – MT.B-ENT Balmo Swap
Contract Symbol	LAA-LBE
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Contract Series	Up to 2 consecutive months

Section 220 Financial NGL Swap – Propane, Mt Belvieu - LDH (TET) FP for OPIS BALMO Swap⁶

Description	Monthly cash settled Financial Propane – MT.B-LDH Balmo Swap
Contract Symbol	LCA-LDE
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Contract Series	Up to 2 consecutive months

⁶. ADDED 4 DECEMBER 2009
⁶. ADDED 4 DECEMBER 2009
⁶. ADDED 4 DECEMBER 2009

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Section 221 Financial NGL Swap – N-Butiso, Mt Belvieu - ENT (non-TET) FP for OPIS BALMO Swap⁶

Description	Monthly cash settled Financial N-BUTISO – MT.B-ENT Balmo Swap
Contract Symbol	LEA-LFE
Minimum Quantity	42,000 gallons (1000 Barrels)
Maximum Quantity	Any multiple of 1000 Barrels
Currency	USD and cents
Minimum Price Fluctuation	One thousandth of one cent (USD 0.00001) per gallon
Contract Series	Up to 2 consecutive months

Section 222 Jet Diff - Jet Cargoes CIF NWE vs ICE Gasoil Bal Month Swap⁶

Description	A balance of month swap based on the difference of the Platt's daily assessment price for Cargoes CIF NWE/basis ARA and the 1st Line Gas Oil futures price
Contract Symbol	AQA-ARE
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Contract Series	Up to 2 consecutive months

Section 223 Fuel Outright - 3.5% Fuel Oil FOB MED Cargo Bal Month Swap⁶

Description	A balance of the month cash settled swap based on the Platts daily assessment price for 3.5% Fuel Oil FOB Med cargoes
Contract Symbol	AUA-AVE
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Contract Series	Up to 2 consecutive months

⁶. ADDED 4 DECEMBER 2009

⁶. ADDED 4 DECEMBER 2009

⁶. ADDED 4 DECEMBER 2009

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Section 224 Fuel Outright - 1% Barges FOB Rotterdam Bal Month Swap⁶

Description	A balance of the month cash settled swap based on the Platts daily assessment price for 1% Fuel Oil Barges FOB Rotterdam
Contract Symbol	AWA-AXE
Minimum Quantity	1,000 metric tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Minimum Price Fluctuation	To one cent (\$0.01) per metric tonne
Contract Series	Up to 2 consecutive months

Section 225 Fuel Outright - 3.5% Fuel Oil FOB MED Cargo Swap⁶

Description	A Monthly cash settled swap based on the Platts daily assessment price for 3.5% Fuel Oil FOB Med cargoes
Contract Symbol	FOM
Minimum Quantity	1,000 Metric Tons
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents per metric tonne
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Contract Series	Up to 36 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.

Section 226 Gasoline Outright - Argus Euro-bob Oxy FOB Rotterdam Barges Swap⁶

Description	A monthly cash settled swap based on the daily Argus Euro-bob Oxy FOB Rotterdam Barges.
Contract Symbol	AEO
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents

⁶. ADDED 4 DECEMBER 2009

⁶. ADDED 4 DECEMBER 2009

⁶. ADDED 4 DECEMBER 2009

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Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Contract Series	Up to 36 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.

Section 227 Gasoline Outright - Argus Euro-Bob Oxy FOB Rotterdam barge Bal Month swap⁶

Description	A balance of the month cash settled swap based on the daily Argus Euro-bob Oxy FOB Rotterdam Barge assessments.
Contract Symbol	AYA-AZE
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Contract Series	Up to 2 consecutive months

Section 228 Gasoline Crack - Argus Euro-bob Oxy FOB Rotterdam Barges vs Brent 1st line Bal Month swap⁶

Description	A balance of the month cash settled swap based on the difference between the Argus Euro-Bob Oxy FOB Rotterdam Barges and Brent 1st Line Swap.
Contract Symbol	CWA-CXE
Minimum Quantity	1,000 Metric Tonnes (8,330 Barrels)
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents (per barrel)
Minimum Price Fluctuation	To one cent (\$0.01) per Barrel
Contract Series	Up to 2 consecutive months

Section 229 Gasoil Outright - Argus Biodiesel RME FOB RDAM Swap⁶

Description	A monthly cash settled swap based on the Argus daily assessment price for Rapeseed Biodiesel/RME fob Rotterdam.
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⁶. ADDED 4 DECEMBER 2009

⁶. ADDED 4 DECEMBER 2009

⁶. ADDED 4 DECEMBER 2009

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Contract Symbol	ABI
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Contract Series	24 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate.

Section 230 Gasoil Outright – Argus FAME Zero Biodiesel FOB Rotterdam Swap⁶

Description	A monthly cash settled swap based on the Argus daily assessment price for FAME 0°C CFPP fob Rotterdam.
Contract Symbol	FAM
Minimum Quantity	1,000 Metric Tonnes
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Contract Series	24 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate.

Section 231 Fuel Oil Outright - Fuel oil 1% CIF Med Cargo Swap⁶

Description	A monthly cash settled swap based on the Platts daily assessment price for Fuel Oil 1% CIF MED Cargoes
Contract Symbol	CIF
Minimum Quantity	1,000 Metric Tons
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Minimum Price Fluctuation	One cent (\$0.01) per Metric Tonne
Contract Series	Up to 36 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.

⁶ ADDED 4 DECEMBER 2009

⁶ ADDED 4 DECEMBER 2009

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Section 232 Fuel Oil Diff - Fuel oil 1% NYH versus 1% FOB NWE Cargo Swap⁶

Description	A monthly cash settled swap based on the difference between the Platts daily assessment price for 1% NYH Fuel Oil and the 1% FOB NWE cargoes
Contract Symbol	FOH
Minimum Quantity	1,000 Barrels
Maximum Quantity	Any multiple of 1,000 Barrels
Currency	US Dollars and cents
Minimum Price Fluctuation	One cent (\$0.01) per Barrel
Contract Series	Up to 36 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.

Section 233 Fuel Oil Outright - Fuel oil 1% CIF Med Cargo Bal Month Swap⁶

Description	A Balance of the month cash settled swap based on the Platts daily assessment price for Fuel Oil 1% CIF MED cargoes
Contract Symbol	CJA-CKE
Minimum Quantity	1,000 Metric Tons
Maximum Quantity	Any multiple of 1,000 Metric Tonnes
Currency	US Dollars and cents
Minimum Price Fluctuation	One cent (\$0.01) per Metric Tonne
Contract Series	Up to 2 consecutive months

Section 234 Crude Outright - Brent 1st Line Bal Month Swap⁶

Description	A balance of month cash settled swap based on the settlement prices for the front month ICE Brent Futures contract.
Contract Symbol	CMA-CNE
Minimum Quantity	1,000 Barrels
Maximum Quantity	Any multiple of 1,000 Barrels
Currency	US Dollars and cents

⁶ ADDED 4 DECEMBER 2009

⁶ ADDED 4 DECEMBER 2009

⁶ ADDED 4 DECEMBER 2009

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Minimum Price Fluctuation	One cent (\$0.01) per Barrel
Contract Series	Up to 2 consecutive months

Section 235 Gasoil Outright - Gasoil 1st Line Bal Month Swap⁶

Description	A balance of month cash settled swap based on the settlement prices for the front month ICE Gasoil Futures contract.
Contract Symbol	CUA-CVE
Minimum Quantity	100 Metric tonnes
Maximum Quantity	Any multiple of 100 Metric tonnes
Currency	US Dollars and cents
Minimum Price Fluctuation	One cent (\$0.01) per metric tonne
Contract Series	Up to 2 consecutive months

Section 236 Financial Power Swap – JCPL Zone DA LMP, Peak Daily

Description	Cash settled Financial Power Swap - Peak, PJM JCPL DA LMP, Daily
Contract Symbol	JCA
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	One cent (USD 0.01) per MWh
Contract Series	38 consecutive calendar days

Section 237 Financial Power Swap – JCPL Zone DA LMP, Peak Monthly

Description	Monthly cash settled Financial Power Swap - Peak, PJM JCPL DA LMP, Monthly
Contract Symbol	JCB
Minimum Quantity	16 MWh
Maximum Quantity	Any multiple of 16 MWh
Currency	US \$ and cents per MWh
Minimum Price Fluctuation	One cent (USD 0.01) per MWh

⁶. ADDED 4 DECEMBER 2009