

January 15, 2014

**VIA E-MAIL**

Ms. Melissa Jurgens  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Increasing Position Limits and Accountability Levels for 177 Existing Electricity Futures and Option Contracts. NYMEX Submission No. 14-017**

Dear Ms. Jurgens:

The New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying amendments to the spot-month speculative position limits and position accountability levels for 177 existing electricity futures and option contracts, effective on Thursday, January 30, 2014 for trade date Friday, January 31, 2014.

The contracts affected are listed in the table below:

<b>Contract Name</b>	<b>Rulebook Chapter</b>	<b>Clearing Code</b>
PJM METED Zone Peak Calendar-Month Day-Ahead LMP Futures	272	47
PJM PENELEC Zone Peak Calendar-Month Day-Ahead LMP Futures	292	49
PJM PENELEC Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	293	50
NYISO Zone E 5 MW Peak Calendar-Month Day-Ahead LBMP Futures	966	55
NYISO Zone E 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures	967	58
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	264	1Y
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	268	2F
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	265	1Z
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	269	2H
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	266	2D
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	270	2J
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	267	2E
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	271	2K
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	348	2Z
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	344	3X

Contract Name	Rulebook Chapter	Clearing Code
NYISO Zone F 5 MW Peak Calendar-Month Day-Ahead LBMP Futures	907	4L
NYISO Zone F 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures	908	4M
PJM PECO Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	182	4N
PJM PECO Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	183	4P
MISO Illinois Hub 5 MW Peak Calendar-Month Day-Ahead Futures	184	4Q
MISO Illinois Hub 5 MW Off-Peak Calendar-Month Day-Ahead Futures	185	4R
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	346	3Z
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	342	4X
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	349	4Z
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	345	5X
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	343	9X
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	347	9Z
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Option	1068	CSZ
NYISO Zone C 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures	963	A3
PJM Duquesne Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	898	D5
PJM Duquesne Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	899	D6
PJM AEP Dayton Hub Day-Ahead LMP Peak Calendar-Month 5 MW Futures	156	D7
PJM AEP Dayton Hub Day-Ahead Peak Calendar-Day 5 MW Futures	953	PAP
PJM ComEd Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	900	D8
PJM ComEd Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	901	D9
PJM BGE Zone Peak Calendar-Month Day-Ahead LMP Futures	160	E3
PJM DPL Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	163	E8
PJM Eastern Hub Peak Calendar-Month Day-Ahead LMP Futures	164	E9
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Peak Futures	1033	EHE
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	1041	EHF
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	1037	EHP
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures	1045	EHW
ERCOT South 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	1040	ERA
ERCOT North 345 kV Hub Day-Ahead 5 MW Peak Futures	1035	ERE
ERCOT North 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures	1047	ERP
ERCOT North 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	1039	ERU
ERCOT North 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	1043	ERW
ERCOT South 345 kV Hub Day-Ahead 5 MW Peak Futures	1036	EUE
ERCOT South 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures	1048	EUP
ERCOT South 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	1044	EUW
ERCOT West 345 kV Hub Day-Ahead 5 MW Peak Futures	1034	EWE
ERCOT West 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures	1046	EWF
ERCOT West 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	1038	EWK
ERCOT West 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	1042	EWW
PJM JCPL Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	167	F2
PJM Eastern Hub Off-Peak Calendar-Month Day-Ahead LMP Futures	165	F4
PJM PPL Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	171	F5
ISO New England Mass Hub Day-Ahead Off-Peak Calendar-Month 5 MW Futures	801	H2
MISO Michigan Hub Off-Peak Calendar-Month LMP Futures	776A	HJ

Contract Name	Rulebook Chapter	Clearing Code
MISO Michigan Hub Peak Calendar-Month LMP Futures	776	HM
MISO Michigan Hub 5 MW Off-Peak Calendar-Month Day-Ahead Futures	1135	HMO
MISO Michigan Hub 5 MW Peak Calendar-Month Day-Ahead Futures	1134	HMW
ERCOT Houston 345 kV Hub 5 MW Peak Futures	276	I1
ERCOT Houston 345 kV Hub 5 MW Peak Calendar-Day Futures	278	I3
ERCOT Houston 345 kV Hub 5 MW Off-Peak Futures	277	I2
ERCOT Houston 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	279	I4
ERCOT North 345 kV Hub 5 MW Peak Futures	280	I5
ERCOT North 345 kV Hub 5 MW Peak Calendar-Day Futures	282	I7
ERCOT North 345 kV Hub 5 MW Off-Peak Futures	281	I6
ERCOT North 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	283	I8
ERCOT South 345 kV Hub 5 MW Peak Futures	284	I9
ERCOT South 345 kV Hub 5 MW Peak Calendar-Day Futures	286	K1
ERCOT South 345 kV Hub 5 MW Off-Peak Futures	285	J1
ERCOT South 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	287	M1
PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP Futures	166	J2
PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP Option	923	JCL
NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Option	902A	9T
NYISO Zone A Day-Ahead Peak Calendar-Day 5 MW Futures	616B	AN
NYISO Zone A Day-Ahead Peak Calendar-Month 5 MW Futures	902	K3
NYISO Zone A Peak LBMP Futures	616	KA
NYISO Zone A Day-Ahead Off-Peak Calendar-Month 5 MW Futures	903	K4
NYISO Zone A Off-Peak LBMP Futures	616A	KB
NYISO Zone A Day-Ahead Off-Peak Calendar-Day 5 MW Futures	680	ZAO
NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Option	904A	9U
NYISO Zone G Day-Ahead Peak Calendar-Day 5 MW Futures	617B	GN
NYISO Zone G Peak LBMP Futures	617	KG
NYISO Zone G Day-Ahead Peak Calendar-Month 5 MW Futures	904	T3
NYISO Zone G Day-Ahead Off-Peak Calendar-Month 5 MW Futures	905	D2
NYISO Zone G Off-Peak LBMP Futures	617A	KH
NYISO Zone G Day-Ahead Off-Peak Calendar-Day 5 MW Futures	687	ZGO
ISO New England Mass Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	959	IDO
ISO New England Mass Hub Off-Peak LMP Futures	756A	KI
NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Option	906A	9V
NYISO Zone J Day-Ahead Peak Calendar-Month 5 MW Futures	906	D3
NYISO Zone J Day-Ahead Peak Calendar-Day 5 MW Futures	618B	JN
NYISO Zone J Peak LBMP Futures	618	KJ
NYISO Zone J Day-Ahead Off-Peak Calendar-Month 5 MW Futures	553	D4
NYISO Zone J Off-Peak LBMP Futures	618A	KK
NYISO Zone J Day-Ahead Off-Peak Calendar-Day 5 MW Futures	688	ZJO
PJM Northern Illinois Hub Day-Ahead Off-Peak Calendar-Month 5 MW Futures	153	L3
PJM Northern Illinois Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	957	PNO
PJM PPL Zone Peak Calendar-Month Day-Ahead LMP Futures	170	L5
PJM PSEG Zone Peak Calendar-Month Day-Ahead LMP 5 MW Futures	172	L6
PJM PSEG Zone Peak Calendar-Month Day-Ahead LMP 5 MW Option	922	PSG
PJM DPL Zone Peak Calendar-Month Day-Ahead LMP Futures	162	L8
ISO New England West Central Massachusetts Zone 5 MW Off-Peak Calendar-Month Day Ahead LMP Futures	764	L9
MISO Minnesota Hub Off-Peak Calendar-Month LMP 5 MW Futures	780A	LJ
MISO Minnesota Hub Peak Calendar-Month LMP 5 MW Futures	780	LM
Mid-Columbia Day-Ahead Peak Calendar-Day 5 MW Futures	936	MDA

Contract Name	Rulebook Chapter	Clearing Code
Mid-Columbia Day-Ahead Peak Calendar-Month 5 MW Futures	935	MDC
PJM ATSI Zone 5 MW Off-Peak Calendar-Day Real-Time Futures	1143	DOR
PJM ATSI Zone 5 MW Off-Peak Calendar-Month Real-Time Futures	1139	MOR
PJM ATSI Zone 5 MW Peak Calendar-Day Day-Ahead Futures	1140	DPD
PJM ATSI Zone 5 MW Peak Calendar-Month Day-Ahead Futures	1136	MPD
PJM ATSI Zone 5 MW Peak Calendar-Day Real-Time Futures	1141	DPR
PJM ATSI Zone 5 MW Peak Calendar-Month Real-Time Futures	1137	MPR
ERCOT West 345 kV Hub 5 MW Peak Futures	288	N1
ERCOT West 345 kV Hub 5 MW Peak Calendar-Day Futures	290	R1
PJM Northern Illinois Hub Day-Ahead LMP Peak Calendar-Month 5 MW Futures	152	N3
PJM Northern Illinois Hub Day-Ahead Peak Calendar-Day 5 MW Futures	956	PNP
ISO New England Mass Hub Day-Ahead Peak Calendar-Day 5 MW Futures	756B	CE
ISO New England Mass Hub Peak LMP Option on Calendar Futures Strip	407	NEL
ISO New England Mass Hub Day-Ahead Peak Calendar-Month 2.5 MW Futures	756	NI
ISO New England Peak Calendar-Month LMP Option	381	OE
ISO New England Mass Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	800	U6
ERCOT West 345 kV Hub 5 MW Off-Peak Futures	289	O1
ERCOT West 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	291	R4
MISO Illinois Hub Off-Peak Calendar-Month LMP 5 MW Futures	778A	OJ
Mid-Columbia Day-Ahead Off-Peak Calendar-Day 5 MW Futures	938	MXO
Mid-Columbia Day-Ahead Off-Peak Calendar-Month 5 MW Futures	937	OMC
Palo Verde Day-Ahead Off-Peak Calendar-Month 5 MW Futures	941	OVD
Palo Verde Day-Ahead Off-Peak Calendar-Day 5 MW Futures	942	QVD
ISO New England Connecticut Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	591	P2
ISO New England Connecticut Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	592	P3
ISO New England South East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	593	P4
ISO New England South East Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	594	P5
ISO New England North East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	595	P7
ISO New England North East Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	596	P8
ISO New England Maine Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	597	P9
NYISO Zone C 5 MW Peak Calendar-Month Day-Ahead LBMP Futures	962	Q5
PJM PEPCO Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	169	Q8
PJM BGE Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	161	R3
PJM DOM Zone Peak Calendar-Month Day-Ahead LMP Futures	274	R5
ISO New England West Central Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	757	R6
PJM AEP Dayton Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	954	PEO
PJM AEP Dayton Hub Day-Ahead Off-Peak Calendar-Month 5 MW Futures	157	R7
PJM PEPCO Zone Peak Calendar-Month Day-Ahead LMP 5 MW Option	924	PEP
PJM PEPCO Zone Peak Calendar-Month Day-Ahead LMP 5 MW Futures	168	R8
PJM APS Zone Peak Calendar-Month Day-Ahead LMP Futures	158	S4

Contract Name	Rulebook Chapter	Clearing Code
PJM DOM Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	275	U1
ISO New England New Hampshire Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	775	U2
ISO New England New Hampshire Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	777	U3
ISO New England Rhode Island Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	779	U4
ISO New England Rhode Island Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	781	U5
PJM Northern Illinois Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	894	B3
PJM Northern Illinois Hub Peak Calendar-Month LMP Option	384	OU
PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip	1184	PJH
PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option	1182	PJN
PJM Northern Illinois Hub Real-Time Peak Calendar-Day 5 MW Futures	763	UD
PJM Northern Illinois Hub Real-Time Peak Calendar-Month 2.5 MW Futures	762	UM
PJM Northern Illinois Hub Real-Time Off-Peak Calendar-Month 5 MW Futures	895	B6
PJM Northern Illinois Hub Real-Time Off-Peak Calendar-Day 5 MW Futures	958	NOC
PJM Northern Illinois Hub Off-Peak LMP Futures	762A	UO
PJM AEP Dayton Hub Peak Calendar-Month LMP 5 MW Option	382	OT
PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option	1181	PJD
PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip	1183	PJP
PJM AEP Dayton Hub Real-Time Peak Calendar-Day 5 MW Futures	766	VD
PJM AEP Dayton Hub Real-Time Peak Calendar-Month 2.5 MW Futures	765	VM
PJM AEP Dayton Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	896	Z9
PJM AEP Dayton Hub Real-Time Off-Peak Calendar-Day 5 MW Futures	955	AOR
PJM AEP Dayton Hub Real-Time Off-Peak Calendar-Month 5 MW Futures	897	V3
PJM AEP Dayton Hub Off-Peak LMP Futures	765A	VP
ISO New England Maine Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	598	W2
PJM APS Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	159	W4
PJM PSEG Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	173	W6
PJM AECO Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	155	X1
PJM AECO Zone Peak Calendar-Month Day-Ahead LMP Futures	154	Y1

In a submission filed with the CFTC on September 30, 2013, Nodal Exchange, LLC (“Nodal”) listed more than 1,200 power contracts that are substantially similar to power futures contracts listed by NYMEX. The only notable difference between the terms and conditions of the corresponding power contracts listed by Nodal and NYMEX are the spot month position limits and the position accountability levels.

In a submission filed with the CFTC on December 27, 2013, ICE Futures U.S., Inc. (“ICE”) equalized the position limit and accountability levels for its power futures and option contracts with those listed by Nodal. Specifically, ICE raised the spot-month position limits for its power futures and option contracts when Nodal had higher corresponding spot-month position limits. The single-month accountability level for a given ICE contract was increased to match the level of Nodal’s spot-month speculative limit if Nodal’s spot-month limit was greater than the current ICE single-month accountability level for such contract. The all-months-combined accountability level for an ICE power contract was increased to match Nodal’s single-month accountability level when Nodal’s single-month accountability level was greater than the current ICE all-months-combined level for such contract.



The Exchange is amending the Position Limit, Position Accountability and Reportable Level Table located in Chapter 5 of NYMEX's Rulebook to increase the spot-month position limits for 177 corresponding power futures and option contracts (attached in blackline format under separate cover). Fifteen (15) of the 177 affected contracts are option contracts. These levels achieve parity with levels set by Nodal and ICE.

Exchange business staff responsible for the rule amendments and the Exchange Legal Department collectively reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("Act" or "CEA"). During the review, Exchange staff identified that the amendments may have some bearing on the following Core Principles:

Contracts Not Readily Susceptible to Manipulation: The affected contracts are not readily susceptible to manipulation for a number of reasons. First, the futures contracts are cash settled based on the average of peak or off-peak hour electricity prices reported by an independent system operator (ISO) or regional transmission organization (RTO) during the calendar day or calendar month, depending on the specifications of the contract. Affecting the final settlement price for a given contract likely would be difficult as it would need to involve manipulating multiple hourly auctions. Second, attempting to influence several hourly auctions likely would prove costly, which serves as a deterrent. Third, trading in the hourly auctions is monitored by ISOs/RTOs, as well as their independent market monitors. Market monitors produce quarterly and annual reports on the competitiveness of ISOs/RTOs. Lastly, ISO/RTO markets and their hourly electricity auctions are under the jurisdiction of the Federal Energy Regulatory Commission.

Position Limitations or Accountability: The spot-month speculative position limits for the affect contracts will match existing levels set by competing exchanges.

Availability of General Information: The information contained herein will be disseminated to the marketplace via Special Executive Report. In addition, the Exchange will publish information on the contract's specifications on its website, together with daily trading volume, open interest, and price information.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6, the Exchange hereby certifies that the amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or [Christopher.Bowen@cmegroup.com](mailto:Christopher.Bowen@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Appendix A – Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the NYMEX Rulebook (attached under separate cover)

**APPENDIX A**

Position Limit, Position Accountability, and Reportable Level Table in  
Chapter 5 of the NYMEX Rulebook

(attached under separate cover)

Contract Name	Rule Chapter	Commodity Code
PJM METED Zone Peak Calendar-Month Day-Ahead LMP Futures	272	47
PJM PENELEC Zone Peak Calendar-Month Day-Ahead LMP Futures	292	49
PJM PENELEC Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	293	50
NYISO Zone E 5 MW Peak Calendar-Month Day-Ahead LBMP Futures	966	55
NYISO Zone E 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures	967	58
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	264	1Y
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	268	2F
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	265	1Z
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	269	2H
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	266	2D
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	270	2J
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	267	2E
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	271	2K
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	348	2Z
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	344	3X
NYISO Zone F 5 MW Peak Calendar-Month Day-Ahead LBMP Futures	907	4L
NYISO Zone F 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures	908	4M
PJM PECO Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	182	4N
PJM PECO Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	183	4P
MISO Illinois Hub 5 MW Peak Calendar-Month Day-Ahead Futures	184	4Q
MISO Illinois Hub 5 MW Off-Peak Calendar-Month Day-Ahead Futures	185	4R
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	346	3Z
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	342	4X
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	349	4Z
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	345	5X
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	343	9X
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	347	9Z
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Option	1068	CSZ
NYISO Zone C 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures	963	A3
PJM Duquesne Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	898	D5
PJM Duquesne Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	899	D6
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PJM AEP Dayton Hub Day-Ahead Peak Calendar-Day 5 MW Futures	953	PAP
PJM ComEd Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	900	D8
PJM ComEd Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	901	D9
PJM BGE Zone Peak Calendar-Month Day-Ahead LMP Futures	160	E3
PJM DPL Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	163	E8
PJM Eastern Hub Peak Calendar-Month Day-Ahead LMP Futures	164	E9
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Peak Futures	1033	EHE
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	1041	EHF
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	1037	EHP



ERCOT Houston 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures	1045	EHW
ERCOT South 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	1040	ERA
ERCOT North 345 kV Hub Day-Ahead 5 MW Peak Futures	1035	ERE
ERCOT North 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures	1047	ERP
ERCOT North 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	1039	ERU
ERCOT North 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	1043	ERW
ERCOT South 345 kV Hub Day-Ahead 5 MW Peak Futures	1036	EUE
ERCOT South 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures	1048	EUP
ERCOT South 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	1044	EUW
ERCOT West 345 kV Hub Day-Ahead 5 MW Peak Futures	1034	EWE
ERCOT West 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures	1046	EWF
ERCOT West 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	1038	EWK
ERCOT West 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	1042	EWW
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MISO Michigan Hub Peak Calendar-Month LMP Futures	776	HM
MISO Michigan Hub 5 MW Off-Peak Calendar-Month Day-Ahead Futures	1135	HMO
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ERCOT Houston 345 kV Hub 5 MW Off-Peak Futures	277	I2
ERCOT Houston 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	279	I4
ERCOT North 345 kV Hub 5 MW Peak Futures	280	I5
ERCOT North 345 kV Hub 5 MW Peak Calendar-Day Futures	282	I7
ERCOT North 345 kV Hub 5 MW Off-Peak Futures	281	I6
ERCOT North 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	283	I8
ERCOT South 345 kV Hub 5 MW Peak Futures	284	I9
ERCOT South 345 kV Hub 5 MW Peak Calendar-Day Futures	286	K1
ERCOT South 345 kV Hub 5 MW Off-Peak Futures	285	J1
ERCOT South 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	287	M1
PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP Futures	166	J2
PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP Option	923	JCL
NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Option	902A	9T
NYISO Zone A Day-Ahead Peak Calendar-Day 5 MW Futures	616B	AN
NYISO Zone A Day-Ahead Peak Calendar-Month 5 MW Futures	902	K3
NYISO Zone A Peak LBMP Futures	616	KA
NYISO Zone A Day-Ahead Off-Peak Calendar-Month 5 MW Futures	903	K4
NYISO Zone A Off-Peak LBMP Futures	616A	KB
NYISO Zone A Day-Ahead Off-Peak Calendar-Day 5 MW Futures	680	ZAO
NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Option	904A	9U
NYISO Zone G Day-Ahead Peak Calendar-Day 5 MW Futures	617B	GN
NYISO Zone G Peak LBMP Futures	617	KG
NYISO Zone G Day-Ahead Peak Calendar-Month 5 MW Futures	904	T3
NYISO Zone G Day-Ahead Off-Peak Calendar-Month 5 MW Futures	905	D2

NYISO Zone G Off-Peak LBMP Futures	617A	KH
NYISO Zone G Day-Ahead Off-Peak Calendar-Day 5 MW Futures	687	ZGO
ISO New England Mass Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	959	IDO
ISO New England Mass Hub Off-Peak LMP Futures	756A	KI
NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Option	906A	9V
NYISO Zone J Day-Ahead Peak Calendar-Month 5 MW Futures	906	D3
NYISO Zone J Day-Ahead Peak Calendar-Day 5 MW Futures	618B	JN
NYISO Zone J Peak LBMP Futures	618	KJ
NYISO Zone J Day-Ahead Off-Peak Calendar-Month 5 MW Futures	553	D4
NYISO Zone J Off-Peak LBMP Futures	618A	KK
NYISO Zone J Day-Ahead Off-Peak Calendar-Day 5 MW Futures	688	ZJO
PJM Northern Illinois Hub Day-Ahead Off-Peak Calendar-Month 5 MW Futures	153	L3
PJM Northern Illinois Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	957	PNO
PJM PPL Zone Peak Calendar-Month Day-Ahead LMP Futures	170	L5
PJM PSEG Zone Peak Calendar-Month Day-Ahead LMP 5 MW Futures	172	L6
PJM PSEG Zone Peak Calendar-Month Day-Ahead LMP 5 MW Option	922	PSG
PJM DPL Zone Peak Calendar-Month Day-Ahead LMP Futures	162	L8
ISO New England West Central Massachusetts Zone 5 MW Off-Peak Calendar-Month Day Ahead LMP Futures	764	L9
MISO Minnesota Hub Off-Peak Calendar-Month LMP 5 MW Futures	780A	LJ
MISO Minnesota Hub Peak Calendar-Month LMP 5 MW Futures	780	LM
Mid-Columbia Day-Ahead Peak Calendar-Day 5 MW Futures	936	MDA
Mid-Columbia Day-Ahead Peak Calendar-Month 5 MW Futures	935	MDC
PJM ATSI Zone 5 MW Off-Peak Calendar-Day Real-Time Futures	1143	DOR
PJM ATSI Zone 5 MW Off-Peak Calendar-Month Real-Time Futures	1139	MOR
PJM ATSI Zone 5 MW Peak Calendar-Day Day-Ahead Futures	1140	DPD
PJM ATSI Zone 5 MW Peak Calendar-Month Day-Ahead Futures	1136	MPD
PJM ATSI Zone 5 MW Peak Calendar-Day Real-Time Futures	1141	DPR
PJM ATSI Zone 5 MW Peak Calendar-Month Real-Time Futures	1137	MPR
ERCOT West 345 kV Hub 5 MW Peak Futures	288	N1
ERCOT West 345 kV Hub 5 MW Peak Calendar-Day Futures	290	R1
PJM Northern Illinois Hub Day-Ahead LMP Peak Calendar-Month 5 MW Futures	152	N3
PJM Northern Illinois Hub Day-Ahead Peak Calendar-Day 5 MW Futures	956	PNP
ISO New England Mass Hub Day-Ahead Peak Calendar-Day 5 MW Futures	756B	CE
ISO New England Mass Hub Peak LMP Option on Calendar Futures Strip	407	NEL
ISO New England Mass Hub Day-Ahead Peak Calendar-Month 2.5 MW Futures	756	NI
ISO New England Peak Calendar-Month LMP Option	381	OE
ISO New England Mass Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	800	U6
ERCOT West 345 kV Hub 5 MW Off-Peak Futures	289	O1
ERCOT West 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	291	R4
MISO Illinois Hub Off-Peak Calendar-Month LMP 5 MW Futures	778A	OJ
Mid-Columbia Day-Ahead Off-Peak Calendar-Day 5 MW Futures	938	MXO
Mid-Columbia Day-Ahead Off-Peak Calendar-Month 5 MW Futures	937	OMC
Palo Verde Day-Ahead Off-Peak Calendar-Month 5 MW Futures	941	OVD
Palo Verde Day-Ahead Off-Peak Calendar-Day 5 MW Futures	942	QVD
ISO New England Connecticut Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	591	P2
ISO New England Connecticut Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	592	P3
ISO New England South East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	593	P4

ISO New England South East Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	594	P5
ISO New England North East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	595	P7
ISO New England North East Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	596	P8
ISO New England Maine Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	597	P9
NYISO Zone C 5 MW Peak Calendar-Month Day-Ahead LBMP Futures	962	Q5
PJM PEPCO Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	169	Q8
PJM BGE Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	161	R3
PJM DOM Zone Peak Calendar-Month Day-Ahead LMP Futures	274	R5
ISO New England West Central Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	757	R6
PJM AEP Dayton Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	954	PEO
PJM AEP Dayton Hub Day-Ahead Off-Peak Calendar-Month 5 MW Futures	157	R7
PJM PEPCO Zone Peak Calendar-Month Day-Ahead LMP 5 MW Option	924	PEP
PJM PEPCO Zone Peak Calendar-Month Day-Ahead LMP 5 MW Futures	168	R8
PJM APS Zone Peak Calendar-Month Day-Ahead LMP Futures	158	S4
PJM DOM Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	275	U1
ISO New England New Hampshire Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	775	U2
ISO New England New Hampshire Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	777	U3
ISO New England Rhode Island Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	779	U4
ISO New England Rhode Island Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	781	U5
PJM Northern Illinois Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	894	B3
PJM Northern Illinois Hub Peak Calendar-Month LMP Option	384	OU
PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip	1184	PJH
PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option	1182	PJN
PJM Northern Illinois Hub Real-Time Peak Calendar-Day 5 MW Futures	763	UD
PJM Northern Illinois Hub Real-Time Peak Calendar-Month 2.5 MW Futures	762	UM
PJM Northern Illinois Hub Real-Time Off-Peak Calendar-Month 5 MW Futures	895	B6
PJM Northern Illinois Hub Real-Time Off-Peak Calendar-Day 5 MW Futures	958	NOC
PJM Northern Illinois Hub Off-Peak LMP Futures	762A	UO
PJM AEP Dayton Hub Peak Calendar-Month LMP 5 MW Option	382	OT
PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option	1181	PJD
PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip	1183	PJP
PJM AEP Dayton Hub Real-Time Peak Calendar-Day 5 MW Futures	766	VD
PJM AEP Dayton Hub Real-Time Peak Calendar-Month 2.5 MW Futures	765	VM
PJM AEP Dayton Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	896	Z9
PJM AEP Dayton Hub Real-Time Off-Peak Calendar-Day 5 MW Futures	955	AOR
PJM AEP Dayton Hub Real-Time Off-Peak Calendar-Month 5 MW Futures	897	V3
PJM AEP Dayton Hub Off-Peak LMP Futures	765A	VP
ISO New England Maine Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	598	W2
PJM APS Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	159	W4
PJM PSEG Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	173	W6
PJM AECO Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	155	X1
PJM AECO Zone Peak Calendar-Month Day-Ahead LMP Futures	154	Y1

Contract Size	Contract Units	Type	Settlement	Group	Diminishing Balance Contract	Reporting Level	Spot-Month position comprised of futures and deliveries
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Am.Option	Exercises into Financial Future	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
80	MWh	Futures	Financially Settled Futures	Power		25	
5	MWh	Futures	Financially Settled Futures	Power		25	









Spot-Month Aggregate Into Futures Equivalent Leg (1)	Spot-Month Aggregate Into Futures Equivalent Leg (2)	Spot-Month Aggregate Into Ratio Leg (1)	Spot-Month Aggregate Into Ratio Leg (2)	Spot-Month Accountability Level	Daily Accountability Level (For Daily Contract)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
47						<del>2000</del> <b>2420</b>
49						<del>2000</del> <b>4880</b>
50						<del>40000</del> <b>73520</b>
55						<del>500</del> <b>1150</b>
58						<del>10000</del> <b>16960</b>
1Y						<del>5000</del> <b>20,000</b>
1Y		1 2F : 1 1Y				<del>200</del> <b>20000</b>
1Z						<del>6000</del> <b>20000</b>
1Z		1 2H : 1 1Z				<del>250</del> <b>20000</b>
2D						<del>60000</del> <b>320000</b>
2D		1 2J : 1 2D				<del>2000</del> <b>320000</b>
2E						<del>75000</del> <b>475000</b>
2E		1 2K : 1 2E				<del>2500</del> <b>475000</b>
3X		1 2Z : 1 3X				<del>2000</del> <b>300000</b>
3X						<del>60000</del> <b>300,000</b>
4L						<del>2000</del> <b>160000</b>
4M						<del>40000</del> <b>43500</b>
4N						<del>2000</del> <b>6550</b>
4P						<del>40000</del> <b>98790</b>
4Q						<del>750</del> <b>6010</b>
4R						<del>10000</del> <b>96840</b>
4X		1 3Z : 1 4X				<del>200</del> <b>25410</b>
4X						<del>5000</del> <b>25410</b>
5X		1 4Z : 1 5X				<del>2500</del> <b>475000</b>
5X						<del>75000</del> <b>475000</b>
9X						<del>6000</del> <b>37440</b>
9X		1 9Z : 1 9X				<del>250</del> <b>37440</b>
9X		1 CSZ : 1 9X				<del>6000</del> <b>37440</b>
A3						<del>15000</del> <b>49940</b>
D5						<del>1000</del> <b>2170</b>
D6						<del>15000</del> <b>32,900</b>
D7						<del>12000</del> <b>32340</b>
D7		1 PAP : 1 D7				<del>12000</del> <b>32340</b>
D8						<del>2000</del> <b>15810</b>
D9						<del>40000</del> <b>234040</b>
E3						<del>2000</del> <b>4880</b>
E8						<del>40000</del> <b>42480</b>
E9						<del>2000</del> <b>47260</b>
EHE						<del>2500</del> <b>21100</b>
EHF						<del>100</del> <b>2400</b>
EHP						<del>40000</del> <b>370570</b>

EHW		<del>2000</del> <b>7500</b>
ERA		<del>15000</del> <b>146400</b>
ERE		<del>3000</del> <b>32110</b>
ERP		<del>2500</del> <b>350000</b>
ERU		<del>50000</del> <b>564000</b>
ERW		<del>150</del> <b>20000</b>
EUE		<del>1000</del> <b>8330</b>
EUP		<del>750</del> <b>7500</b>
EUW		<del>50</del> <b>2400</b>
EWE		<del>1250</del> <b>5500</b>
EWF		<del>1000</del> <b>7500</b>
EWK		<del>20000</del> <b>89200</b>
EWV		<del>50</del> <b>2400</b>
F2		<del>40000</del> <b>50540</b>
F4		<del>40000</del> <b>793040</b>
F5		<del>40000</del> <b>97770</b>
H2		<del>40000</del> <b>482930</b>
HJ		<del>500</del> <b>1860</b>
HM		<del>500</del> <b>2120</b>
HMO		<del>4500</del> <b>363280</b>
HMW		<del>250</del> <b>22560</b>
I1		<del>2500</del> <b>21100</b>
I1	1 I3 : 1 I1	<del>2500</del> <b>21100</b>
I2		<del>40000</del> <b>370570</b>
I2	1 I4 : 1 I2	<del>40000</del> <b>370570</b>
I5		<del>3000</del> <b>32110</b>
I5	1 I7 : 1 I5	<del>3000</del> <b>32110</b>
I6		<del>50000</del> <b>564000</b>
I6	1 I8 : 1 I6	<del>50000</del> <b>564000</b>
I9		<del>1000</del> <b>8330</b>
I9	1 K1 : 1 I9	<del>1000</del> <b>8330</b>
J1		<del>15000</del> <b>146440</b>
J1	1 M1 : 1 J1	<del>15000</del> <b>146440</b>
J2		<del>2000</del> <b>3500</b>
J2	1 JCL : 1 J2	<del>2000</del> <b>3500</b>
KA	5 9T : 1 KA	<del>400</del> <b>3240</b>
KA	5 AN : 1 KA	<del>400</del> <b>3240</b>
KA	5 K3 : 1 KA	<del>400</del> <b>3240</b>
KA		<del>400</del> <b>3240</b>
KB	195 K4 : 1 KB	<del>150</del> <b>440</b>
KB		<del>150</del> <b>440</b>
KB	195 ZAO : 1 KB	<del>150</del> <b>440</b>
KG	5 9U : 1 KG	<del>250</del> <b>430</b>
KG	5 GN : 1 KG	<del>250</del> <b>430</b>
KG		<del>250</del> <b>430</b>
KG	5 T3 : 1 KG	<del>250</del> <b>430</b>
KH	195 D2 : 1 KH	<del>100</del> <b>220</b>

KH		<del>100</del> <b><u>220</u></b>
KH	195 ZGO : 1 KH	<del>100</del> <b><u>220</u></b>
KI	195 IDO : 1 KI	<del>200</del> <b><u>2470</u></b>
KI		<del>200</del> <b><u>2470</u></b>
KJ	5 9V : 1 KJ	<del>400</del> <b><u>1620</u></b>
KJ	5 D3 : 1 KJ	<del>400</del> <b><u>1620</u></b>
KJ	5 JN : 1 KJ	<del>400</del> <b><u>1620</u></b>
KJ		<del>400</del> <b><u>1620</u></b>
KK	195 D4 : 1 KK	<del>200</del> <b><u>590</u></b>
KK		<del>200</del> <b><u>590</u></b>
KK	195 ZJO : 1 KK	<del>200</del> <b><u>590</u></b>
L3		<del>100000</del> <b><u>440620</u></b>
L3	1 PNO : 1 L3	<del>100000</del> <b><u>440620</u></b>
L5		<del>2000</del> <b><u>6550</u></b>
L6		<del>2000</del> <b><u>6760</u></b>
L6	1 PSG : 1 L6	<del>2000</del> <b><u>6760</u></b>
L8		<del>2000</del> <b><u>2760</u></b>
L9		<del>20000</del> <b><u>37900</u></b>
LJ		<del>150000</del> <b><u>215560</u></b>
LM		<del>10000</del> <b><u>13380</u></b>
MDC	1 MDA : 1 MDC	<del>6300</del> <b><u>10000</u></b>
MDC		<del>6300</del> <b><u>10000</u></b>
MOR	1 DOR : 1 MOR	<del>110000</del> <b><u>148730</u></b>
MOR		<del>110000</del> <b><u>148730</u></b>
MPD	1 DPD : 1 MPD	<del>10000</del> <b><u>10020</u></b>
MPD		<del>10000</del> <b><u>10020</u></b>
MPR	1 DPR : 1 MPR	<del>7000</del> <b><u>10020</u></b>
MPR		<del>7000</del> <b><u>10020</u></b>
N1		<del>1250</del> <b><u>5500</u></b>
N1	1 R1 : 1 N1	<del>1250</del> <b><u>5500</u></b>
N3		<del>5000</del> <b><u>27310</u></b>
N3	1 PNP : 1 N3	<del>5000</del> <b><u>27310</u></b>
NI	10.625 CE : 1 NI	<del>200</del> <b><u>2950</u></b>
NI	1 NEL : 1 NI	<del>200</del> <b><u>2950</u></b>
NI		<del>200</del> <b><u>2950</u></b>
NI	1 OE : 1 NI	<del>200</del> <b><u>2950</u></b>
NI	10.625 U6 : 1 NI	<del>200</del> <b><u>2950</u></b>
O1		<del>20000</del> <b><u>89200</u></b>
O1	1 R4 : 1 O1	<del>20000</del> <b><u>89200</u></b>
OJ		<del>90000</del> <b><u>96840</u></b>
OMC	1 MXO : 1 OMC	<del>73600</del> <b><u>135000</u></b>
OMC		<del>73600</del> <b><u>135000</u></b>
OVD		<del>62900</del> <b><u>65000</u></b>
OVD	1 QVD : 1 OVD	<del>62900</del> <b><u>65000</u></b>
P2		<del>2000</del> <b><u>4750</u></b>
P3		<del>40000</del> <b><u>67840</u></b>
P4		<del>1000</del> <b><u>2260</u></b>

P5		<del>20000</del> <b><u>32390</u></b>
P7		<del>2000</del> <b><u>3850</u></b>
P8		<del>40000</del> <b><u>55620</u></b>
P9		<del>1000</del> <b><u>1770</u></b>
Q5		<del>1000</del> <b><u>3320</u></b>
Q8		<del>40000</del> <b><u>69620</u></b>
R3		<del>40000</del> <b><u>74870</u></b>
R5		<del>2000</del> <b><u>13780</u></b>
R6		<del>2000</del> <b><u>2640</u></b>
R7	1 PEO : 1 R7	<del>75000</del> <b><u>554160</u></b>
R7		<del>75000</del> <b><u>554160</u></b>
R8	1 PEP : 1 R8	<del>2000</del> <b><u>4680</u></b>
R8		<del>2000</del> <b><u>4680</u></b>
S4		<del>2000</del> <b><u>6910</u></b>
U1		<del>40000</del> <b><u>211830</u></b>
U2		<del>1000</del> <b><u>2440</u></b>
U3		<del>15000</del> <b><u>34760</u></b>
U4		<del>1000</del> <b><u>1590</u></b>
U5		<del>15000</del> <b><u>22720</u></b>
UM	10.625 B3 : 1 UM	<del>1275</del> <b><u>2570</u></b>
UM	1 OU : 1 UM	<del>1275</del> <b><u>2570</u></b>
UM	1 PJH : 20 UM	<del>1275</del> <b><u>2570</u></b>
UM	1 PJN : 20 UM	<del>1275</del> <b><u>2570</u></b>
UM	10.625 JD : 1 UM	<del>1275</del> <b><u>2570</u></b>
UM		<del>1275</del> <b><u>2570</u></b>
UO	195 B6 : 1 UO	<del>500</del> <b><u>2250</u></b>
UO	195 NOC : 1 UO	<del>500</del> <b><u>2250</u></b>
UO		<del>500</del> <b><u>2250</u></b>
VM	1 OT : 2 VM	<del>1880</del> <b><u>3040</u></b>
VM	1 PJD : 20 VM	<del>1880</del> <b><u>3040</u></b>
VM	1 PJP : 20 VM	<del>1880</del> <b><u>3040</u></b>
VM	10.625 JD : 1 VM	<del>1880</del> <b><u>3040</u></b>
VM		<del>1880</del> <b><u>3040</u></b>
VM	10.625 Z9 : 1 VM	<del>1880</del> <b><u>3040</u></b>
VP	390 AOR : 1 VP	<del>400</del> <b><u>2840</u></b>
VP	195 V3 : 1 VP	<del>400</del> <b><u>2840</u></b>
VP		<del>400</del> <b><u>2840</u></b>
W2		<del>15000</del> <b><u>26790</u></b>
W4		<del>40000</del> <b><u>106840</u></b>
W6		<del>40000</del> <b><u>99040</u></b>
X1		<del>20000</del> <b><u>24760</u></b>
Y1		<del>1300</del> <b><u>2000</u></b>











		Single Month					
Spot-Month Limit (In Contract Units) Leg (1) / Leg (2)	Single Month Aggregate Into Futures Equivalent Leg (1)	Single Month Aggregate Into Futures Equivalent Leg (2)	Single Month Aggregate Into Ratio Leg (1)	Single Month Aggregate Into Ratio Leg (2)	Single Month Accountability Level Leg (1) / Leg (2)	Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	
	<del>160000</del> <u>193600</u>	47				7,000	
<del>160000</del> <u>390400</u>	49				7,000		
<del>200000</del> <u>367600</u>	50				150,000		
<del>40000</del> <u>92000</u>	55				2,500		
<del>50000</del> <u>84800</u>	58				50,000		
<del>400000</del> <u>1600000</u>	1Y				25,000		
<del>160000</del> <u>1600000</u>	1Y		1 2F : 1 1Y		<del>1000</del> <u>60000</u>		
<del>480000</del> <u>1600000</u>	1Z				<del>30000</del> <u>60000</u>		
<del>200000</del> <u>1600000</u>	1Z		1 2H : 1 1Z		<del>1200</del> <u>60000</u>		
<del>300000</del> <u>1600000</u>	2D				<del>200000</del> <u>960000</u>		
<del>100000</del> <u>1600000</u>	2D		1 2J : 1 2D		<del>100000</del> <u>960000</u>		
<del>375000</del> <u>2375000</u>	2E				<del>250000</del> <u>1425000</u>		
<del>12500</del> <u>2375000</u>	2E		1 2K : 1 2E		<del>12000</del> <u>1425000</u>		
<del>100000</del> <u>1500000</u>	3X		1 2Z : 1 3X		<del>100000</del> <u>900000</u>		
<del>300000</del> <u>1500000</u>	3X				<del>200000</del> <u>900000</u>		
<del>160000</del> <u>189600</u>	4L				10,000		
<del>200000</del> <u>217500</u>	4M				200,000		
<del>160000</del> <u>524000</u>	4N				<del>7000</del> <u>19650</u>		
<del>200000</del> <u>493950</u>	4P				<del>80000</del> <u>296370</u>		
<del>60000</del> <u>480800</u>	4Q				<del>4000</del> <u>18030</u>		
<del>50000</del> <u>484200</u>	4R				<del>50000</del> <u>290520</u>		
<del>160000</del> <u>2032800</u>	4X		1 3Z : 1 4X		<del>1000</del> <u>76230</u>		
<del>400000</del> <u>2032800</u>	4X				<del>25000</del> <u>76230</u>		
<del>125000</del> <u>2375000</u>	5X		1 4Z : 1 5X		<del>12000</del> <u>1425000</u>		
<del>375000</del> <u>2375000</u>	5X				<del>250000</del> <u>1425000</u>		
<del>480000</del> <u>2995200</u>	9X				<del>30000</del> <u>112320</u>		
<del>200000</del> <u>2995200</u>	9X		1 9Z : 1 9X		<del>1200</del> <u>112320</u>		
<del>480000</del> <u>2995200</u>	9X		1 CSZ : 1 9X		<del>30000</del> <u>112320</u>		
<del>75000</del> <u>249700</u>	A3				75,000		
<del>80000</del> <u>173600</u>	D5				5,000		
<del>75000</del> <u>164500</u>	D6				75,000		
<del>960000</del> <u>2587200</u>	D7				<del>20000</del> <u>97020</u>		
<del>960000</del> <u>2587200</u>	D7		1 PAP : 1 D7		<del>20000</del> <u>97020</u>		
<del>160000</del> <u>1264800</u>	D8				<del>10000</del> <u>47430</u>		
<del>200000</del> <u>1170200</u>	D9				<del>200000</del> <u>702120</u>		
<del>160000</del> <u>390400</u>	E3				10,000		
<del>200000</del> <u>212400</u>	E8				80,000		
<del>160000</del> <u>3780800</u>	E9				<del>7000</del> <u>141780</u>		
<del>200000</del> <u>1688000</u>	EHE				<del>12500</del> <u>63300</u>		
<del>8000</del> <u>192000</u>	EHF				<del>500</del> <u>7200</u>		
<del>200000</del> <u>1852850</u>	EHP				<del>200000</del> <u>1111710</u>		

<del>10000</del> <b>37500</b>	EHW		10,000
<del>75000</del> <b>732200</b>	ERA		<del>75000</del> <b>439320</b>
<del>240000</del> <b>2568800</b>	ERE		<del>15000</del> <b>96330</b>
<del>12500</del> <b>1750000</b>	ERP		<del>12500</del> <b>1050000</b>
<del>250000</del> <b>2820000</b>	ERU		<del>250000</del> <b>1692000</b>
<del>12000</del> <b>1600000</b>	ERW		<del>750</del> <b>60000</b>
<del>80000</del> <b>666400</b>	EUE		<del>5000</del> <b>24990</b>
<del>3750</del> <b>37500</b>	EUP		<del>3750</del> <b>22500</b>
<del>4000</del> <b>192000</b>	EUW		<del>250</del> <b>7200</b>
<del>100000</del> <b>440000</b>	EWE		6,250
<del>5000</del> <b>37500</b>	EWF		<del>5000</del> <b>22500</b>
<del>100000</del> <b>446000</b>	EWK		100,000
<del>4000</del> <b>192000</b>	EWW		<del>250</del> <b>7200</b>
<del>200000</del> <b>252700</b>	F2		80,000
<del>200000</del> <b>3965200</b>	F4		<del>80000</del> <b>2379120</b>
<del>200000</del> <b>488850</b>	F5		<del>80000</del> <b>293310</b>
<del>200000</del> <b>2414650</b>	H2		<del>200000</del> <b>1448790</b>
<del>487500</del> <b>1813500</b>	HJ		<del>2500</del> <b>5580</b>
<del>425000</del> <b>1802000</b>	HM		<del>2500</del> <b>6360</b>
<del>22500</del> <b>1816400</b>	HMO		<del>22500</del> <b>1089840</b>
<del>20000</del> <b>1804800</b>	HMW		<del>1250</del> <b>67680</b>
<del>200000</del> <b>1688000</b>	I1		<del>15000</del> <b>63300</b>
<del>200000</del> <b>1688000</b>	I1	1 I3 : 1 I1	<del>15000</del> <b>63300</b>
<del>200000</del> <b>1852850</b>	I2		<del>200000</del> <b>1111710</b>
<del>200000</del> <b>1852850</b>	I2	1 I4 : 1 I2	<del>200000</del> <b>1111710</b>
<del>240000</del> <b>2568800</b>	I5		<del>15000</del> <b>96330</b>
<del>240000</del> <b>2568800</b>	I5	1 I7 : 1 I5	<del>15000</del> <b>96330</b>
<del>250000</del> <b>2820000</b>	I6		<del>250000</del> <b>1692000</b>
<del>250000</del> <b>2820000</b>	I6	1 I8 : 1 I6	<del>250000</del> <b>1692000</b>
<del>80000</del> <b>666400</b>	I9		<del>5000</del> <b>24990</b>
<del>80000</del> <b>666400</b>	I9	1 K1 : 1 I9	<del>5000</del> <b>24990</b>
<del>75000</del> <b>732200</b>	J1		<del>75000</del> <b>439320</b>
<del>75000</del> <b>732200</b>	J1	1 M1 : 1 J1	<del>75000</del> <b>439320</b>
<del>160000</del> <b>280000</b>	J2		7,000
<del>160000</del> <b>280000</b>	J2	1 JCL : 1 J2	7,000
<del>160000</del> <b>1296000</b>	KA	5 9T : 1 KA	<del>2000</del> <b>9720</b>
<del>160000</del> <b>1296000</b>	KA	5 AN : 1 KA	<del>2000</del> <b>9720</b>
<del>160000</del> <b>1296000</b>	KA	5 K3 : 1 KA	<del>2000</del> <b>9720</b>
<del>160000</del> <b>1296000</b>	KA		<del>2000</del> <b>9720</b>
<del>146250</del> <b>429000</b>	KB	195 K4 : 1 KB	750
<del>146250</del> <b>429000</b>	KB		750
<del>146250</del> <b>429000</b>	KB	195 ZAO : 1 KB	750
<del>100000</del> <b>172000</b>	KG	5 9U : 1 KG	1,500
<del>100000</del> <b>172000</b>	KG	5 GN : 1 KG	1,500
<del>100000</del> <b>172000</b>	KG		1,500
<del>100000</del> <b>172000</b>	KG	5 T3 : 1 KG	1,500
<del>97500</del> <b>214500</b>	KH	195 D2 : 1 KH	500

<del>97500</del> <b>214500</b>	KH		500
<del>97500</del> <b>214500</b>	KH	195 ZGO : 1 KH	500
<del>195000</del> <b>2408250</b>	KI	195 IDO : 1 KI	<del>1000</del> <b>7410</b>
<del>195000</del> <b>2408250</b>	KI		<del>1000</del> <b>7410</b>
<del>160000</del> <b>648000</b>	KJ	5 9V : 1 KJ	2,000
<del>160000</del> <b>648000</b>	KJ	5 D3 : 1 KJ	2,000
<del>160000</del> <b>648000</b>	KJ	5 JN : 1 KJ	2,000
<del>160000</del> <b>648000</b>	KJ		2,000
<del>195000</del> <b>575250</b>	KK	195 D4 : 1 KK	1,000
<del>195000</del> <b>575250</b>	KK		1,000
<del>195000</del> <b>575250</b>	KK	195 ZJO : 1 KK	1,000
<del>500000</del> <b>2203100</b>	L3		500,000
<del>500000</del> <b>2203100</b>	L3	1 PNO : 1 L3	500,000
<del>160000</del> <b>524000</b>	L5		<del>7000</del> <b>19650</b>
<del>160000</del> <b>540800</b>	L6		<del>7000</del> <b>20280</b>
<del>160000</del> <b>540800</b>	L6	1 PSG : 1 L6	<del>7000</del> <b>20280</b>
<del>160000</del> <b>220800</b>	L8		10,000
<del>100000</del> <b>189500</b>	L9		100,000
<del>750000</del> <b>1077800</b>	LJ		750,000
<del>800000</del> <b>1070400</b>	LM		50,000
<del>504000</del> <b>800000</b>	MDC	1 MDA : 1 MDC	<del>6000</del> <b>30000</b>
<del>504000</del> <b>800000</b>	MDC		<del>6000</del> <b>30000</b>
<del>550000</del> <b>743650</b>	MOR	1 DOR : 1 MOR	550,000
<del>550000</del> <b>743650</b>	MOR		550,000
<del>800000</del> <b>801600</b>	MPD	1 DPD : 1 MPD	50,000
<del>800000</del> <b>801600</b>	MPD		50,000
<del>560000</del> <b>801600</b>	MPR	1 DPR : 1 MPR	35,000
<del>560000</del> <b>801600</b>	MPR		35,000
<del>100000</del> <b>440000</b>	N1		<del>6000</del> <b>16500</b>
<del>100000</del> <b>440000</b>	N1	1 R1 : 1 N1	<del>6000</del> <b>16500</b>
<del>400000</del> <b>2184800</b>	N3		<del>25000</del> <b>81930</b>
<del>400000</del> <b>2184800</b>	N3	1 PNP : 1 N3	<del>25000</del> <b>81930</b>
<del>170000</del> <b>2507500</b>	NI	10.625 CE : 1 NI	<del>1500</del> <b>8850</b>
<del>170000</del> <b>2507500</b>	NI	1 NEL : 1 NI	<del>1500</del> <b>8850</b>
<del>170000</del> <b>2507500</b>	NI		<del>1500</del> <b>8850</b>
<del>170000</del> <b>2507500</b>	NI	1 OE : 1 NI	<del>1500</del> <b>8850</b>
<del>170000</del> <b>2507500</b>	NI	10.625 U6 : 1 NI	<del>1500</del> <b>8850</b>
<del>100000</del> <b>446000</b>	O1		100,000
<del>100000</del> <b>446000</b>	O1	1 R4 : 1 O1	100,000
<del>450000</del> <b>484200</b>	OJ		450,000
<del>368000</del> <b>675000</b>	OMC	1 MXO : 1 OMC	<del>75000</del> <b>405000</b>
<del>368000</del> <b>675000</b>	OMC		<del>75000</del> <b>405000</b>
<del>314500</del> <b>325000</b>	OVD		100,000
<del>314500</del> <b>325000</b>	OVD	1 QVD : 1 OVD	100,000
<del>160000</del> <b>380000</b>	P2		10,000
<del>200000</del> <b>339200</b>	P3		200,000
<del>80000</del> <b>180800</b>	P4		5,000

<del>100000</del> <u>161950</u>	P5		100,000
<del>160000</del> <u>308000</u>	P7		10,000
<del>200000</del> <u>278100</u>	P8		200,000
<del>80000</del> <u>141600</u>	P9		5,000
<del>80000</del> <u>265600</u>	Q5		5,000
<del>200000</del> <u>348100</u>	Q8		80,000
<del>200000</del> <u>374350</u>	R3		200,000
<del>160000</del> <u>1102400</u>	R5		<del>10000</del> <u>41340</u>
<del>160000</del> <u>211200</u>	R6		10,000
<del>375000</del> <u>2770800</u>	R7	1 PEO : 1 R7	<del>125000</del> <u>1662480</u>
<del>375000</del> <u>2770800</u>	R7		<del>125000</del> <u>1662480</u>
<del>160000</del> <u>374400</u>	R8	1 PEP : 1 R8	7,000
<del>160000</del> <u>374400</u>	R8		7,000
<del>160000</del> <u>552800</u>	S4		10,000
<del>200000</del> <u>1059150</u>	U1		<del>200000</del> <u>635490</u>
<del>80000</del> <u>195200</u>	U2		5,000
<del>75000</del> <u>173800</u>	U3		75,000
<del>80000</del> <u>127200</u>	U4		5,000
<del>75000</del> <u>113600</u>	U5		75,000
<del>1083750</del> <u>2184500</u>	UM	10.625 B3 : 1 UM	4,000
<del>1083750</del> <u>2184500</u>	UM	1 OU : 1 UM	4,000
<del>1083750</del> <u>2184500</u>	UM	1 PJH : 20 UM	4,000
<del>1083750</del> <u>2184500</u>	UM	1 PJN : 20 UM	4,000
<del>1083750</del> <u>2184500</u>	UM	10.625 JD : 1 UM	4,000
<del>1083750</del> <u>2184500</u>	UM		4,000
<del>487500</del> <u>2193750</u>	UO	195 B6 : 1 UO	<del>2500</del> <u>6750</u>
<del>487500</del> <u>2193750</u>	UO	195 NOC : 1 UO	<del>2500</del> <u>6750</u>
<del>487500</del> <u>2193750</u>	UO		<del>2500</del> <u>6750</u>
<del>1598000</del> <u>2584000</u>	VM	1 OT : 2 VM	<del>1500</del> <u>9120</u>
<del>1598000</del> <u>2584000</u>	VM	1 PJD : 20 VM	<del>1500</del> <u>9120</u>
<del>1598000</del> <u>2584000</u>	VM	1 PJP : 20 VM	<del>1500</del> <u>9120</u>
<del>1598000</del> <u>2584000</u>	VM	10.625 JD : 1 VM	<del>1500</del> <u>9120</u>
<del>1598000</del> <u>2584000</u>	VM		<del>1500</del> <u>9120</u>
<del>1598000</del> <u>2584000</u>	VM	10.625 Z9 : 1 VM	<del>1500</del> <u>9120</u>
<del>390000</del> <u>2769000</u>	VP	390 AOR : 1 VP	<del>750</del> <u>8520</u>
<del>390000</del> <u>2769000</u>	VP	195 V3 : 1 VP	<del>750</del> <u>8520</u>
<del>390000</del> <u>2769000</u>	VP		<del>750</del> <u>8520</u>
<del>75000</del> <u>133950</u>	W2		75,000
<del>200000</del> <u>534200</u>	W4		200,000
<del>200000</del> <u>495200</u>	W6		<del>80000</del> <u>297120</u>
<del>100000</del> <u>123800</u>	X1		100,000
<del>104000</del> <u>160000</u>	Y1		6,500

## All Month

All Month Aggregate Into Futures Equivalent Leg (1)	All Month Aggregate Into Futures Equivalent Leg (2)	All Month Aggregate Into Ratio Leg (1)	All Month Aggregate Into Ratio Leg (2)	All Month Accountability Level Leg (1) / Leg (2)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
47				9,000	
49				9,000	
50				200,000	
55				3,500	
58				70,000	
1Y				35,000	
1Y		1 2F : 1 1Y		<del>1500</del> <b><u>100000</u></b>	
1Z				<del>40000</del> <b><u>100000</u></b>	
1Z		1 2H : 1 1Z		<del>1500</del> <b><u>100000</u></b>	
2D				<del>300000</del> <b><u>1600000</u></b>	
2D		1 2J : 1 2D		<del>14000</del> <b><u>1600000</u></b>	
2E				<del>400000</del> <b><u>2375000</u></b>	
2E		1 2K : 1 2E		<del>15000</del> <b><u>2375000</u></b>	
3X		1 2Z : 1 3X		<del>14000</del> <b><u>1500000</u></b>	
3X				<del>300000</del> <b><u>1500000</u></b>	
4L				14,000	
4M				280,000	
4N				<del>9000</del> <b><u>32750</u></b>	
4P				<del>100000</del> <b><u>493950</u></b>	
4Q				<del>5000</del> <b><u>30050</u></b>	
4R				<del>70000</del> <b><u>484200</u></b>	
4X		1 3Z : 1 4X		<del>1500</del> <b><u>127050</u></b>	
4X				<del>35000</del> <b><u>127050</u></b>	
5X		1 4Z : 1 5X		<del>15000</del> <b><u>2375000</u></b>	
5X				<del>400000</del> <b><u>2375000</u></b>	
9X				<del>40000</del> <b><u>187200</u></b>	
9X		1 9Z : 1 9X		<del>1500</del> <b><u>187200</u></b>	
9X		1 CSZ : 1 9X		<del>40000</del> <b><u>187200</u></b>	
A3				100,000	
D5				7,000	
D6				100,000	
D7				<del>30000</del> <b><u>161700</u></b>	
D7		1 PAP : 1 D7		<del>30000</del> <b><u>161700</u></b>	
D8				<del>14000</del> <b><u>79050</u></b>	
D9				<del>250000</del> <b><u>1170200</u></b>	
E3				14,000	
E8				100,000	
E9				<del>9000</del> <b><u>236300</u></b>	
EHE				<del>17500</del> <b><u>105500</u></b>	
EHF				<del>700</del> <b><u>12000</u></b>	
EHP				<del>280000</del> <b><u>1852850</u></b>	

EHW		14,000
ERA		<del>105000</del> <u>732200</u>
ERE		<del>21000</del> <u>160550</u>
ERP		<del>17500</del> <u>1750000</u>
ERU		<del>350000</del> <u>2820000</u>
ERW		<del>1050</del> <u>100000</u>
EUE		<del>7000</del> <u>41650</u>
EUP		<del>5250</del> <u>37500</u>
EUW		<del>350</del> <u>12000</u>
EWE		8,750
EWF		<del>7000</del> <u>37500</u>
EWK		140,000
EWW		<del>350</del> <u>12000</u>
F2		100,000
F4		<del>100000</del> <u>3965200</u>
F5		<del>100000</del> <u>488850</u>
H2		<del>250000</del> <u>2414650</u>
HJ		<del>3500</del> <u>9300</u>
HM		<del>3500</del> <u>10600</u>
HMO		<del>31500</del> <u>1816400</u>
HMW		<del>1750</del> <u>112800</u>
I1		<del>20000</del> <u>105500</u>
I1	1 I3 : 1 I1	<del>20000</del> <u>105500</u>
I2		<del>300000</del> <u>1852850</u>
I2	1 I4 : 1 I2	<del>300000</del> <u>1852850</u>
I5		<del>20000</del> <u>160550</u>
I5	1 I7 : 1 I5	<del>20000</del> <u>160550</u>
I6		<del>350000</del> <u>2820000</u>
I6	1 I8 : 1 I6	<del>350000</del> <u>2820000</u>
I9		<del>7500</del> <u>41650</u>
I9	1 K1 : 1 I9	<del>7500</del> <u>41650</u>
J1		<del>100000</del> <u>732200</u>
J1	1 M1 : 1 J1	<del>100000</del> <u>732200</u>
J2		9,000
J2	1 JCL : 1 J2	9,000
KA	5 9T : 1 KA	<del>3000</del> <u>16200</u>
KA	5 AN : 1 KA	<del>3000</del> <u>16200</u>
KA	5 K3 : 1 KA	<del>3000</del> <u>16200</u>
KA		<del>3000</del> <u>16200</u>
KB	195 K4 : 1 KB	1,000
KB		1,000
KB	195 ZAO : 1 KB	1,000
KG	5 9U : 1 KG	2,000
KG	5 GN : 1 KG	2,000
KG		2,000
KG	5 T3 : 1 KG	2,000
KH	195 D2 : 1 KH	700



KH		700
KH	195 ZGO : 1 KH	700
KI	195 IDO : 1 KI	<del>4500</del> <b><u>12350</u></b>
KI		<del>4500</del> <b><u>12350</u></b>
KJ	5 9V : 1 KJ	3,000
KJ	5 D3 : 1 KJ	3,000
KJ	5 JN : 1 KJ	3,000
KJ		3,000
KK	195 D4 : 1 KK	1,500
KK		1,500
KK	195 ZJO : 1 KK	1,500
L3		625,000
L3	1 PNO : 1 L3	625,000
L5		<del>9000</del> <b><u>32750</u></b>
L6		<del>9000</del> <b><u>33800</u></b>
L6	1 PSG : 1 L6	<del>9000</del> <b><u>33800</u></b>
L8		14,000
L9		125,000
LJ		1,000,000
LM		70,000
MDC	1 MDA : 1 MDC	<del>42000</del> <b><u>50000</u></b>
MDC		<del>42000</del> <b><u>50000</u></b>
MOR	1 DOR : 1 MOR	770,000
MOR		770,000
MPD	1 DPD : 1 MPD	70,000
MPD		70,000
MPR	1 DPR : 1 MPR	49,000
MPR		49,000
N1		<del>9000</del> <b><u>27500</u></b>
N1	1 R1 : 1 N1	<del>9000</del> <b><u>27500</u></b>
N3		<del>37500</del> <b><u>136550</u></b>
N3	1 PNP : 1 N3	<del>37500</del> <b><u>136550</u></b>
NI	10.625 CE : 1 NI	<del>4500</del> <b><u>14750</u></b>
NI	1 NEL : 1 NI	<del>4500</del> <b><u>14750</u></b>
NI		<del>4500</del> <b><u>14750</u></b>
NI	1 OE : 1 NI	<del>4500</del> <b><u>14750</u></b>
NI	10.625 U6 : 1 NI	<del>4500</del> <b><u>14750</u></b>
O1		150,000
O1	1 R4 : 1 O1	150,000
OJ		600,000
OMC	1 MXO : 1 OMC	<del>450000</del> <b><u>675000</u></b>
OMC		<del>450000</del> <b><u>675000</u></b>
OVD		200,000
OVD	1 QVD : 1 OVD	200,000
P2		14,000
P3		250,000
P4		7,000

P5		125,000
P7		14,000
P8		250,000
P9		7,000
Q5		7,000
Q8		100,000
R3		250,000
R5		<del>14000</del> <b><u>68900</u></b>
R6		14,000
R7	1 PEO : 1 R7	<del>175000</del> <b><u>2770800</u></b>
R7		<del>175000</del> <b><u>2770800</u></b>
R8	1 PEP : 1 R8	9,000
R8		9,000
S4		14,000
U1		<del>280000</del> <b><u>1059150</u></b>
U2		7,000
U3		100,000
U4		7,000
U5		100,000
UM	10.625 B3 : 1 UM	5,000
UM	1 OU : 1 UM	5,000
UM	1 PJH : 20 UM	5,000
UM	1 PJN : 20 UM	5,000
UM	10.625 JD : 1 UM	5,000
UM		5,000
UO	195 B6 : 1 UO	<del>4000</del> <b><u>11250</u></b>
UO	195 NOC : 1 UO	<del>4000</del> <b><u>11250</u></b>
UO		<del>4000</del> <b><u>11250</u></b>
VM	1 OT : 2 VM	<del>2000</del> <b><u>15200</u></b>
VM	1 PJD : 20 VM	<del>2000</del> <b><u>15200</u></b>
VM	1 PJP : 20 VM	<del>2000</del> <b><u>15200</u></b>
VM	10.625 JD : 1 VM	<del>2000</del> <b><u>15200</u></b>
VM		<del>2000</del> <b><u>15200</u></b>
VM	10.625 Z9 : 1 VM	<del>2000</del> <b><u>15200</u></b>
VP	390 AOR : 1 VP	<del>1000</del> <b><u>14200</u></b>
VP	195 V3 : 1 VP	<del>1000</del> <b><u>14200</u></b>
VP		<del>1000</del> <b><u>14200</u></b>
W2		100,000
W4		250,000
W6		<del>100000</del> <b><u>495200</u></b>
X1		150,000
Y1		9,000