May 4, 2006

Via E-Mail

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

Re: Rule Certification. NYMEX Submission 06.51: Notification of Amendments to NYMEX Rules 9.26, 9.27, and 9.34 for 16 New Natural Gas Basis Swap Futures Contracts, as well as Housekeeping to Present a New Format for Outlining the Requirements of NYMEX Rules 9.26, 9.27 and 9.34.

Dear Ms. Jean Webb:

The New York Mercantile Exchange ("NYMEX" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") of amendments to NYMEX Rules 9.26, All Month/Any One Month Position Accountability; 9.27, Expiration and Current Delivery Month Position Limits or Position Accountability; and 9.34, Reporting Levels for 16 New Natural Gas Basis Swap Futures Contracts, as well as housekeeping to present a new format for outlining the requirements of NYMEX Rules 9.26, 9.27 and 9.34..

Effective on May 8, 2006, these amendments include the addition of position limits, accountability levels, and reporting levels for 16 new Natural Gas Basis Swap Contracts. In addition, the Exchange's position limits, accountability levels, reportable levels, and where applicable, the aggregation of contracts for position limit purposes, will be contained in an easily read format in Appendix (A) at the end of NYMEX Chapter 9 Rules. Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the attached rule amendments comply with the Act, including regulations under the Act.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Senior Director, Market Surveillance, at (212) 299-2881, or Bonnie H. Yurga, Manager, Market Surveillance, at (212) 299-2879.

Very truly yours,

Thomas LaSala
Senior Vice President
Compliance and Risk Management

cc: Brian Regan
Nancy Minett

Appendix (A), Chapter 9							
Contract Name	Rule Chapter	Commodity Code	All/Any One Month Accountability Level Rule 9.26	Expiration Month Limit Rule 9.27	Reporting Level Rule 9.34	Aggregate Into (1)	Aggregate Into (2)
Petroleum							
USA							
Gulf Coast							
NYMEX Light Louisiana Sweet (LLS) Crude Oil Futures Contract	504	LS	10,000	1,000	350	LS	
NYMEX Mars Blend Crude Oil Futures Contract	506	MB	10,000	1,000	25	MB	
Gulf Coast Heating Oil Calendar Swap Contract	527	GP	10,000	1,000	25	GP	
Gulf Coast Gasoline Calendar Swap Contract	526	GS	10,000	1,000	25	GS	
Gulf Coast Gasoline vs. Gulf Coast Heating Oil Spread Swap Contract	607	MD	10,000 /10,000	1,000 / 1,000	25	GS	GP
Gulf Coast No. 6 Fuel Oil 3.0% Sulfur Swap Contract	612	MF	10,000	1,000	25	MF	
Gulf Coast Jet Fuel Calendar Swap Contract	528	GE	10,000	1,000	25	GE	
New York Harbor							
New York Harbor No. 2 Heating Oil	150	HO	7,000	1,000	250	HO	
Heating Oil Option Contract	320	OH	20,000	1,000	250	HO	
Heating Oil Calendar Spread Options Contract	392	FA, FB, FC, FM, FZ,	7,000	1,000	150	HO	
RBOB vs. Heating Oil Swap Contract	558	RH	7,000/7,000	1,000/1,000	25	RB	HO
Heating Oil Arb Swap: NYMEX Heating Oil v. Rdam Gasoil Contract	725	HA	7,000/7,000	1,000/1,000	25	HO	GX
Heating Oil Average Price Option	321	AT	7,000	1,000	150	HO	
New York Harbor Heating Oil Calendar Swap Contract	603	MP	7,000	1,000	250	HO	
New York Harbor Heating Oil Look-Alike Option	551	LB	7,000	1,000	100	HO	
NYMEX No. 2 Up-Down Spread Calendar Swap (Platts) Contract	515	UT	10,000/7,000	1,000/1,000	25	GP	HO
New York Harbor Unleaded Gasoline vs. New York Harbor Heating Oil Swap Contract	604	MR	7,000/7,000	1,000/1,000	25	HU	HO
NYMEX miNY Heating Oil Futures Contract	404	QH	7,000	1,000	250	HO	
Los Angeles Jet Fuel vs. New York Harbor No. 2 Heating Oil Spread Swap Contract	609	MQ	10,000/7,000	1,000/1,000	25	MQ	HO
New York Harbor LS Diesel vs. New York Harbor No. 2 Heating Oil Spread Swap Contract	606	MK	10,000/7,000	1,000/1000	25	MK	HO
Gulf Coast Jet vs. New York Harbor No. 2 Heating Oil Spread Swap Contract	608	ME	10,000/7,000	1,000/1,000	25	GE	HO
New York Harbor Gasoline Blendstock (RBOB) Futures Contract	191	RB	7,000	1,000	150	RB	
RBOB Bullet Swap Contract	555	RT	7,000	1,000	25	RB	
RBOB Calander Swap	556	RL	7,000	1,000	25	RB	
RBOB Up-Down Calendar Swap Contract	557	RV	7,000/7,000	1,000/1,000	25	RB	GS
Petroleum Product Futures Contracts – New York Harbor	190	HU	7,000	1,000	150	HU	
New York Harbor Conv. Gasoline vs. New York Harbor Unleaded Gasoline Spread Swap Contract	605	MJ	10,000/10,000	1,000/1,000	150	MJ	HU
New York Harbor Gasoline Calendar Swap Contract	602	MS	7,000	1,000	150	HU	
New York Harbor Unleaded Gasoline Look-Alike Option	552	LG	7,000	1,000	100	HU	
Unleaded Gasoline Average Price Option	331	AU	7,000	1,000	150	HU	
NYMEX miNY Gasoline Futures Contract	403	QU	7,000	1,000	150	HU	
NYMEX Unl 87 Up-Down Spread Calendar Swap (Platts) Contract	514	UU	7,000/10,000	1,000/1,000	25	HU	GS
NYMEX Unleaded Gasoline Option Contract	330	GO	20,000	1,000	150	HU	
Unleaded Gasoline Calendar Spread Options Contract	393	YA, YB, YC, YM, YZ	7,000	1,000	150	HU	
Los Angeles CARB Gasoline vs. New York Harbor Gasoline Swap Contract	611	MI	10,000/7,000	1,000/1,000	150	MH	HU
New York Harbor Residual Fuel 1.0% Sulfur Swap Contract	614	MM	10,000	1,000	25	MM	
West Coast							

Appendix (A), Chapter 9							
Contract Name	Rule Chapter	Commodity Code	All/Any One Month Accountability Level Rule 9.26	Expiration Month Limit Rule 9.27	Reporting Level Rule 9.34	Aggregate Into (1)	Aggregate Into (2)
Los Angeles CARB Gasoline Swap Contract	610	MH	10,000	1,000	150	MH	
Cushing, Oklahoma							
Light "Sweet" Crude Oil Futures Contract	200	CL	20,000	2,000	350	CL	
Crude Oil Option Contract	310	LO	40,000	2,000	350	CL	
NYMEX Light Sweet Crude Oil Mini Futures Contract	401	QM	20,000	2,000	350	CL	
WTI Bullet Swap Contract	691	WS	20,000	2,000	25	CL	
WTI Crude Oil Look-Alike Option	550	LC	20,000	2,000	100	CL	
NYMEX WTI Average Price Option	341	AO	20,000	1,000	350	CL	
NYMEX WTI Calendar Swap Contract	510	CS	20,000	2,000	350	CL	
Crude Oil Calendar Spread Options Contract	390	WA, WB, WC, WM, WZ	20,000	2,000	350	CL	
WTI-Bow River Swap Contract	601	MA	10,000/10,000	1,000/2,000	25	MA	CL
WTI-Brent (ICE) Bullet Swap Contract	693	BY	20,000/20,000	2,000/2,000	25	CL	BB
WTI-Brent (ICE) Calendar Swap	694	BK	20,000/20,000	2,000/2,000	25	CL	BB
WTI-Brent Crude Oil Spread Calendar Swap Futures	649	SB	20,000/20,000	2,000/2,000	350	CL	BN
WTI-Brent Crude Oil Spread Option Contract	312	BW	20,000/20,000	2,000/2,000	50	CL	BN
WTI-Brent (ICE) Calendar Swap	694	CY	20,000/20,000	2,000/2,000	25	CL	BB
RBOB Crack Spread Swap	559	RM	7,000/20,000	1,000/2,000	25	RB	CL
Unleaded Gasoline–Crude Oil Spread Option Contract	340	UC	20,000/7,000	2,000/1,000	25	CL	HU
NYMEX New York Harbor Unleaded Gasoline Crack Calendar Swap Contract	522	UK	20,000/7,000	2,000/1,000	25	CL	HU
NYMEX U.S. Gulf Coast Unl 87 Crack Spread Calendar Swap (Platts) Contract	512	RU	20,000/10,000	2,000/1,000	100	CL	GS
NYMEX U.S. Gulf Coast No. 2 Crack Spread Calendar Swap (Platts) Contract	513	RD	20,000/10,000	2,000/1,000	100	CL	GP
NYMEX New York Harbor Heating Oil Crack Calendar Swap Contract	523	HK	20,000/7,000	2,000/1,000	25	CL	HO
Heating Oil–Crude Oil Spread Option Contract	350	HC	20,000/7,000	2,000/1,000	25	CL	HO
Gulf Coast No. 6 Fuel Oil Crack Swap Contract	613	MG	10,000/20,000	1,000/2,000	25	MF	CL
New York Harbor Residual Fuel Crack Swap Contract	615	ML	10,000/20,000	1,000/2,000	25	MM	CL
NYMEX West Texas Intermediate (WTI) Midland Crude Oil Futures Contract	505	CM	10,000	1,500	350	CM	
NYMEX West Texas Sour Crude Oil Futures Contract	507	TS	10,000	1,000	25	TS	
Northwest Europe							
NYMEX Europe Brent Crude Oil Futures Contract 1 (See NYMEX Europe Ltd)		SC			350	SC	
NYMEX Europe Brent Crude Oil Option Contract (See NYMEX Europe Ltd)		OS			50	SC	
NYMEX Brent Bullet Swap Contract	698	BN	20,000	2,000	25	BN	
Brent Crude Oil Calendar Swap Futures	648	SA	20,000	2,000	350	BN	
Brent Bullet Swap Contract	692	BB	20,000	2,000	25	BB	
Dated Brent Calendar Swap Futures Contract	647	UB	5,000	1,000	25	UB	
Brent-Dubai Swap Contract	697	DB	20,000/10,000	2,000/250	25	BB	DC
Dated to Frontline Brent Swap	695	FY	5,000/20,000	1,000/2,000	25	UB	BB

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Contract Name	Rule Chapter	Commodity Code	All/Any One Month Accountability Level Rule 9.26	Expiration Month Limit Rule 9.27	Reporting Level Rule 9.34	Aggregate into (1)	Aggregate into (2)
European Gasoil Crack Spread Swap	710	GZ	20,000/7,000	2,000/1,000	25	BB	GX
European Platts Gasoline MED Crack Spread Swap	712	EP	20,000/1,500	2,000/500	25	BB	EU
European Argus Gasoline Crack Spread Swap Contract	711	RG	20,000/7,000	2,000/1,000	25	BB	AR
European Naphtha Crack Spread Swap	713	EN	20,000/1,500	2,000/150	25	BB	UN
1% Fuel Oil NWE Crack Spread Swap Contract	727	FI	20,000/1,500	2,000/150	25	BB	UF
3.5% Fuel Oil Rdam Crack Spread Swap Contract	726	FO	20,000/1,500	2,000/150	25	BB	UV
3.5% Fuel Oil FOB MED Crack Spread Swap Contract	735	FL	20,000/1,500	2,000/150	25	BB	UI
NYMEX Northwest Europe Gasoil Futures Contract (See NYMEX Europe Ltd)		GR			25	GR	
European Gasoil (ICE) Swap Contract	728	GX	7,000	1,000	25	GX	
European Gasoil 0.2 CIF NWE v. Gasoil Futures Swap	715	EC	7,000/1,500	1,000/150	25	GX	UE
European Gasoil 0.2 Rdam Barges v. Gasoil Futures Swap	714	EI	7,000/1,500	1,000/150	25	GX	UG
European Gasoil 10 PPM Rdam Barges vs. Gasoil Futures Swap Contract	718	ET	7,000/5,000	1,000/500	25	GX	GT
European ULSD 50PPM CIF NWE v. Gasoil Futures Swap	719	EY	7,000/5,000	1,000/500	25	GX	ES
European Gasoil 0.2 CIF MED v. Gasoil Futures Swap Contract	716	EX	7,000/5,000	1,000/500	25	GX	GG
European Gasoil 0.2 FOB MED v. Gasoil Futures Swap Contract	717	EF	7,000/1,500	1,000/150	25	GX	UQ
European ULSD 50 PPM CIF MED v. Gasoil Futures Swap Contract	720	EE	7,000/5,000	1,000/500	25	GX	EH
European ULSD 50 PPM FOB MED v. Gasoil Futures Swap Contract	721	EO	7,000/5,000	1,000/500	25	GX	EL
Jet CIF NWE vs. Gasoil Futures Swap Contract	722	JC	7,000/1,500	1,000/150	25	GX	UJ
Jet Rdam Barges v. Gasoil Futures Swap Contract	723	JR	7,000/1,500	1,000/150	25	GX	UR
Singapore Gasoil vs. Rdam Gasoil Swap Contract	724	GA	7,000/1,500	1,000/500	25	GX	SG
European Gasoil 0.2 NWE (Northwest Europe) Calendar Swap Contract	654	UE	1,500	150	25	UE	
European Gasoil 0.2 Rotterdam Calendar Swap Contract	653	UG	1,500	150	25	UG	
European Gasoil 10 PPM Rdam Barges Swap Contract	730	GT	5,000	500	25	GT	
European ULSD 50PPM CIF NWE Swap Contract	731	ES	5,000	500	25	ES	
European ULSD Diesel NWE (Northwest Europe) Calendar Swap Contract	657	UL	1,500	150	25	UL	
European ULSD Diesel Rotterdam Calendar Swap Contract	656	UP	1,500	150	25	UP	
Northwest Europe Gasoline (Argus) Swap Contract	664	AR	1,500	500	25	AR	
European Naphtha Calendar Swap Contract	650	UN	1,500	150	25	UN	
European 1% Fuel Oil NWE (Northwest Europe) Calendar Swap Contract	658	UF	1,500	150	25	UF	
European 1% Fuel Oil Rotterdam Calendar Swap Contract	659	UH	1,500	150	25	UH	
Northwest Europe High-Low Fuel Oil Spread Swap Contract	665	FS	1,500/1,500	150/150	25	UF	UV
European 3.5% Fuel Oil Rotterdam Calendar Swap Contract	660	UV	1,500	150	25	UV	
3.5% Fuel Oil Rdam v. 3.5% FOB MED Spread Swap	734	FK	1,500/1,500	150/150	25	UV	UI
East-West Fuel Oil Spread Swap Contract	666	EW	1,500/1,500	150/150	25	UA	UV
European Jet Kerosene NWE (Northwest Europe) Calendar Swap Contract	651	UJ	1,500	150	25	UJ	
European Jet Kerosene Rotterdam Calendar Swap Contract	652	UR	1,500	150	25	JR	
Mediterranean							

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European Gasoil 0.2 MED (Mediterranean) Calendar Swap Contract	655	UQ	1,500	150	25	UQ	
European Gasoil 0.2 CIF MED Swap Contract	729	GG	5,000	500	25	GG	
European ULSD 50 PPM CIF MED Swap Contract	732	EH	5,000	500	25	EH	
European ULSD 50 PPM FOB MED Swap Contract	733	EL	5,000	500	25	EL	
European MED Gasoline (Platts) Swap Contract	663	EU	1,500	500	25	EU	
European 3.5% Fuel Oil MED (Mediterranean) Calendar Swap Contract	661	UI	1,500	150	25	UI	
Middle East							
NYMEX Dubai Crude Oil Calendar Swap (Platts) Contract	511	DC	10,000	1,000	25	DC	
Asia/Pacific							
Singapore Gasoil Swap Contract	669	SG	1,500	500	25	SG	
Singapore Jet Kero vs. Gasoil Spread Swap Contract	672	RK	1,500/1,500	500/500	25	KS	SG
Singapore Naphtha Swap Contract	671	SP	1,500	500	25	SP	
Singapore 380cst Fuel Oil Swap Contract	668	SE	1,500	500	25	SE	
Singapore 180cst vs. 380cst Fuel Oil Spread Swap Contract	667	SD	1,500/1,500	500/500	25	UA	SE
European Singapore Fuel Oil 180cst Calendar Swap Contract	662	UA	1,500	150	25	UA	
Singapore Jet Kerosene Swap Contract	670	KS	1,500	500	25	KS	
Vessel Freight							
Freight Route TC1 Swap Futures Contract	680	TG	10,000	1,000	25	TG	
Freight Route TC2 Swap Futures Contract	683	TM	5,000	500	25	TM	
Freight Route TD3 Swap Futures Contract	684	TL	10,000	2,500	25	TL	
Freight Route TC4 Swap Futures Contract	681	TJ	5,000	500	25	TJ	
Freight Route TC5 Swap Futures Contract	682	TH	10,000	1,000	25	TH	
Freight Route TD5 Swap Futures Contract	685	TI	10,000	2,500	25	TI	
Freight Route TD7 Swap Futures Contract	686	TK	10,000	1,000	25	TK	
Freight Route TD9 Swap Futures Contract	687	TN	10,000	1,000	25	TN	
Freight Route TD10D Swap Futures Contract	688	TO	10,000	1,000	25	TO	
Metals							
COMEX Division - Aluminum Futures Rules	123	AL	6,000	350	25	AL	
COMEX Division - Aluminum Futures Options Rules	124	OA			25	AL	
COMEX Division - Copper Contract Rules	111	HG	5,000	250	25	HG	
COMEX Division - Grade 1 Copper Futures Options Rules	117	HX			25	HG	
COMEX Division - Gold Rules	113	GC	6,000	3,000	200	GC	
COMEX Division - Gold Futures Options Rules	115	OG			200	GC	
COMEX Division - Silver Rules	112	SI	6,000	1,500	150	SI	
COMEX Division - Silver Futures Options Rules	116	SO			150	SI	
Platinum Futures Contract	90	PL	1,500	200	50	PL	
NYMEX Platinum Option Contract	360	PO	20,000	200	50	PL	
Palladium Futures Contract	100	PA	1,000	650	25	PA	
Coal and Emissions							
Banked NYMEX NOX Emissions Allowance Futures Contract	800	RO	2,500	200	25	RO	
One-Year Forward NYMEX NOX Emissions Allowance Futures Contract	801	RP	2,500	200	25	RO	
Two-Year Forward NYMEX NOX Emissions Allowance Futures Contract	802	RQ	2,500	200	25	RO	

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Contract Name	Rule Chapter	Commodity Code	All/Any One Month Accountability Level Rule 9.26	Expiration Month Limit Rule 9.27	Reporting Level Rule 9.34	Aggregate Into (1)	Aggregate Into (2)
Three-Year Forward NYMEX NOX Emissions Allowance Futures Contract	803	RR	2,500	200	25	RO	
NYMEX NOX Emissions Allowance Futures Contract	783	RN	2,500	200	25	RN	
NYMEX SO2 Emissions Allowance Futures Contract	782	RS	2,500	200	25	RS	
Central Appalachian Coal Futures Contract	260	QL	5,000	200	25	QL	
NYMEX CSX COAL Swap (Platts OTC Broker Index) Contract	261	QX	5,000	200	25	QX	
NYMEX Powder River Basin Coal Swap (Platts OTC Broker Index) Contract	262	QP	5,000	200	25	QP	
Natural Gas							
Natural Gas Futures Contract	220	NG	12,000	1,000	175	NG	
NYMEX Natural Gas Mini Futures Contract	402	QG	12,000	1,000	175	NG	
NYMEX Natural Gas Option Contract	370	ON	20,000	1,000	175	NG	
Natural Gas Futures Contract	220	NN	12,000	1,000	175	NG	
Natural Gas Look-Alike Option	560	LN	12,000	1,000	100	NG	
Henry Hub Natural Gas Penultimate Swap Futures Contract	529	NP	12,000	1,000	100	NG	
Natural Gas Calendar Spread Options Contract	391	IA, IB, IC, IM, IZ	12,000	1,000	175	NG	
Appalachia							
Dominion Basis Swap (Platts IFERC) Contract	632	PG	10,000	2,000	25	PG	
Dominion Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	794	IH	10,000	2,000	25	IH	
Dominion, South Point Natural Gas Swing Contract (Platts Gas Daily)	784	SH	10,000	2,000	25	SH	
Canadian							
NYMEX AECO/NIT Basis Swap (NGX/CGPR) Contract	516	NA	10,000	2,000	25	NA	
Dawn Natural Gas Basis Contract (Platts IFERC)		DW	10,000	2,000	25	DW	
Dawn Natural Gas Swing Contract (Platts Gas Daily)		OW	10,000	2,000	25	OW	
Dawn Natural Gas Index (Platt Gas Daily/NGI) Contract		IO	10,000	2,000	25	IO	
NYMEX Sumas Basis Swap (Platts IFERC) Contract	628	NK	10,000	1,000	25	NK	
Sumas Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	797	IU	10,000	1,000	25	IU	
Sumas Natural Gas Swing Contract (Platts Gas Daily)	789	SU	10,000	1,000	25	SU	
Citygates							
NYMEX Chicago Basis Swap (NGI) Contract	517	NB	10,000	2,000	175	NB	
Chicago Natural Gas Index Contract (Platts Gas Daily / NGI)	700	IS	10,000	2,000	25	IS	
Chicago Natural Gas Swing Contract (Platts Gas Daily)	750	SS	10,000	2,000	25	SS	
MichCon Basis Swap (Platts IFERC) Contract	619	NF	10,000	500	175	NF	
PG&E Citygate Basis Swap (NGI) Contract	624	PC	10,000	2,000	175	PC	
PG&E Citygate Natural Gas Index Contract (Platt Gas Daily/NGI)	792	IK	10,000	2,000	25	IK	
PG&E Citygate Natural Gas Swing Contract (Platts Gas Daily)	786	SK	10,000	2,000	25	SK	
M-3 Basis Swap (Platts IFERC) Contract	621	NX	10,000	1,500	25	NX	
TETCO M-3 Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	798	IX	10,000	1,500	25	IX	
TETCO M-3 Natural Gas Swing Contract (Platts Gas Daily)	790	SX	10,000	1,500	25	SX	

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Contract Name	Rule Chapter	Commodity Code	All/Any One Month Accountability Level Rule 9.26	Expiration Month Limit Rule 9.27	Reporting Level Rule 9.34	Aggregate Into (1)	Aggregate Into (2)
NYMEX Transco Zone 6 Basis Swap (Platts IFERC) Contract	521	NZ	10,000	1,500	25	NZ	
Transco, Zone 6 Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	799	IT	10,000	1,500	25	IT	
Transco, Zone 6 Natural Gas Swing Contract (Platts Gas Daily)	791	ST	10,000	1,500	25	ST	
East Houston - Katy							
NYMEX Houston Ship Channel Basis Swap (Platts IFERC) Contract	518	NH	10,000	2,000	25	NH	
Houston Ship Channel Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	703	IP	10,000	2,000	25	IP	
Houston Ship Channel Natural Gas Swing Contract (Platts Gas Daily)	753	SM	10,000	2,000	25	SM	
East Texas - North Louisiana							
NGPL Texok Basis Swap (Platts IFERC) Contract	625	PD	10,000	1,000	175	PD	
NGPL TexOk Natural Gas Swing Contract (Platts Gas Daily)		OX	10,000	1,000	25	OX	
NGPL TexOk Natural Gas Index (Platt Gas Daily/NGI) Contract		OI	10,000	1,000	25	OI	
Oklahoma							
ANR OK Basis Swap (Platts IFERC) Contract	627	NE	10,000	500	175	NE	
ANR Oklahoma Natural Gas Swing Contract (Platts Gas Daily)		SQ	10,000	500	25	SQ	
ANR Oklahoma Natural Gas Index (Platt Gas Daily/NGI) Contract		IQ	10,000	500	25	IQ	
CenterPoint Natural Gas Basis Contract (Platts IFERC)		PW	10,000	2,000	25	PW	
CenterPoint Natural Gas Swing Contract (Platts Gas Daily)		VX	10,000	2,000	25	VX	
CenterPoint Natural Gas Index (Platt Gas Daily/NGI) Contract		II	10,000	2,000	25	II	
NGPL Mid-Con Basis Swap (Platts IFERC) Contract	629	NL	10,000	500	175	NL	
NGPL Mid-Con Natural Gas Swing Contract (Platts Gas Daily)		PX	10,000	500	25	PX	
NGPL Mid-Con Natural Gas Index (Platt Gas Daily/NGI) Contract		IW	10,000	500	25	IW	
NYMEX Panhandle Basis Swap (Platts IFERC) Contract	525	PH	10,000	2,000	175	PH	
Panhandle Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	704	IV	10,000	2,000	25	IV	
Panhandle Natural Gas Swing Contract (Platts Gas Daily)	754	SV	10,000	2,000	25	SV	
Louisiana - Onshore South							
Henry Hub Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	702	IN	10,000	2,000	25	IN	
Henry Hub Natural Gas Swing Contract (Platts Gas Daily)	752	SN	10,000	2,000	25	SN	
NYMEX Henry Hub Basis Swap (Platts IFERC) Contract	509	HB	12,000	2,000	175	HB	
ANR Louisiana Basis (Platts IFERC) Futures Contract	767	ND	10,000	1,000	25	ND	
Columbia Gulf Louisiana Basis Swap (Platts IFERC) Contract	638	GL	10,000	500	175	GL	
FGT Zone 3 Basis (Platts IFERC) Futures Contract	806	FP	10,000	500	25	FP	
NGPL LA Basis Swap (Platts IFERC) Contract	626	NY	10,000	500	175	NY	
Sonat Basis (Platts IFERC) Futures Contract	804	SZ	10,000	500	25	SZ	

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TCO Basis Swap (Platts IFERC) Contract	622	TC	10,000	2,500	175	TC	
Tennessee 500 Leg Basis (Platts IFERC) Futures Contract	770	NM	10,000	1,500	25	NM	
Tennessee Zone 0 Basis (Platts IFERC) Futures Contract	771	NQ	10,000	1,500	25	NQ	
TETCO ELA Basis Swap (Platts IFERC) Contract	640	TE	10,000	500	175	TE	
Texas Gas, Zone SL Basis (Platts IFERC) Futures Contract	772	TB	10,000	1,000	25	TB	
Transco Zone 3 Basis Swap (Platts IFERC) Contract	639	CZ	10,000	1,000	175	CZ	
Trunkline, LA Basis (Platts IFERC) Futures Contract	773	NU	10,000	1,000	25	NU	
Mississippi - Alabama							
Transco Zone 4 Basis (Platts IFERC) Futures Contract	805	TR	10,000	500	25	TR	
New Mexico - San Juan Basis							
NYMEX San Juan Basis Swap (Platts IFERC) Contract	519	NJ	10,000	2,000	25	NJ	
San Juan Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	796	IJ	10,000	2,000	25	IJ	
San Juan Natural Gas Swing Contract (Platts Gas Daily)	787	SJ	10,000	2,000	25	SJ	
Permian Basin							
Permian Basis Swap (Platts IFERC) Contract	620	PM	10,000	2,000	175	PM	
Permian Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	701	IL	10,000	2,000	25	IL	
Permian Natural Gas Swing Contract (Platts Gas Daily)	751	SL	10,000	2,000	25	SL	
NYMEX Waha Basis Swap (Platts IFERC) Futures Contract	634	NW	10,000	2,000	175	NW	
Waha Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	705	IY	10,000	2,000	25	IY	
Waha Natural Gas Swing Contract (Platts Gas Daily)	755	SY	10,000	2,000	25	SY	
Rockies							
Kern Opal Natural Gas Swing Contract (Platts Gas Daily)	785	SR	10,000	2,000	25	SR	
Kern River Basis (Platts IFERC) Futures Contract	768	NV	10,000	1,000	25	NV	
NYMEX CIG Rockies Basis Swap (Platts IFERC) Futures Contract	633	CI	10,000	1,000	25	CI	
Questar Basis (Platts IFERC) Futures Contract	769	TA	10,000	1,000	25	TA	
NYMEX Rockies Basis Swap (Platts IFERC) Contract	524	NR	10,000	2,000	25	NR	
Rockies Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	795	IR	10,000	2,000	25	IR	
South- Corpus Christi							
TETCO STX Basis Swap (Platts IFERC) Contract	641	TX	10,000	1,000	175	TX	
Others							
Demarc Basis Swap (Platts IFERC) Contract	630	PE	10,000	1,000	175	PE	
Demarc Natural Gas Swing Contract (Platts Gas Daily)		DT	10,000	1,000	25	DT	
Demarc Natural Gas Index (Platt Gas Daily/NGI) Contract		DI	10,000	1,000	25	DI	

Appendix (A), Chapter 9							
Contract Name	Rule Chapter	Commodity Code	All/Any One Month Accountability Level Rule 9.26	Expiration Month Limit Rule 9.27	Reporting Level Rule 9.34	Aggregate Into (1)	Aggregate Into (2)
Malin Basis Swap (NGI) Contract	623	PB	10,000	2,000	25	PB	
NYMEX SoCal Basis Swap (NGI) Contract	520	NS	10,000	2,000	25	NS	
SoCal Natural Gas Index Contract (Platt Gas Daily/NGI)	793	IF	10,000	2,000	25	IF	
SoCal Natural Gas Swing Contract (Platts Gas Daily)	788	SF	10,000	2,000	25	SF	
Ventura Basis Swap (Platts IFERC) Contract	631	PF	10,000	2,000	175	PF	
Ventura Natural Gas Swing Contract (Platts Gas Daily)		VS	10,000	2,000	25	VS	
Ventura Natural Gas Index (Platt Gas Daily/NGI) Contract		VI	10,000	2,000	25	VI	
Propane							
Liquefied Propane Gas Futures Contract	230	PN	1,500	250	25	PN	
Electricity							
NYMEX PJM (PJM Interconnection, LLC) Calendar-Month Off-Peak LMP Swap Contract	635a	JP	5,000	500	25	JP	
NYMEX PJM Calendar-Month LMP Swap (PJM Interconnection, LLC) Futures Contract	635	JM	5,000	3,000	1	JM	
NYMEX PJM Calendar-Day LMP Swap (PJM Interconnection, LLC) Futures Contract	637	JD	5,000	3,000	1	JM	
PJM Calendar-Month LMP Swap Option	380	JO	5,000	3,000	1	JM	
NYMEX PJM Calendar-Week LMP Swap (PJM Interconnection, LLC) Futures Contract	636	JW	5,000	3,000	1	JM	
NYMEX NYISO Zone A Calendar Day Peak LBMP Swap Contract	616b	AN	10,000/10,000	1,000/1,000	25	AN	KA
NYMEX NYISO Zone A Off-Peak LBMP Swap Contract	616a	KB	5,000	500	25	KB	
NYMEX NYISO Zone G Calendar Day Peak LBMP Swap Contract	617b	GN	10,000/10,000	1,000/1,000	25	GN	KG
NYMEX NYISO Zone G Off-Peak LBMP Swap Contract	617a	KH	5,000	500	25		
NYMEX NYISO Zone J Calendar Day Peak LBMP Swap Contract	618b	JN	10,000/10,000	1,000/1,000	25	JN	KJ
NYMEX NYISO Zone J Off-Peak LBMP Swap Contract	618a	KK	5,000	500	25	KK	
NYMEX Michigan Hub Calendar-Month LMP Swap Contract	776	HM	5,000	500	25	HM	
NYMEX Michigan Hub Off-Peak LMP Swap Contract	776a	HJ	5,000	500	25	HJ	
NYMEX Minnesota Hub Calendar-Month LMP Swap Contract	780	LM	5,000	500	25	LM	
NYMEX Minnesota Hub Off-Peak LMP Swap Contract	780a	LJ	5,000	500	25	LJ	
NYMEX MISO Illinois Hub Calendar-Month LMP Swap Contract	778	OM	5,000	500	25	OM	
NYMEX MISO Illinois Hub Off-Peak LMP Swap Contract	778a	OJ	5,000	500	25	OJ	
NYMEX Northern Illinois Hub Calendar-Day LMP Swap (PJM Interconnection, LLC) Contract	763	UD	5,000/5,000	500/500	25	UD	UM
NYMEX Northern Illinois Hub Off-Peak LMP Swap (PJM Interconnection, LLC) Contract	762a	UO	5,000	500	25	UO	
Northern Illinois Hub Calendar-Month LMP Swap (PJM Interconnection, LLC) Contract	762	UM	5,000/5,000	500/500	25	UD	UM
NYISO Zone A LBMP Swap Contract	616	KA	10,000/10,000	1,000/1,000	25	AN	KA
NYISO Zone G LBMP Swap Contract	617	KG	10,000/10,000	1,000/1,000	25	GN	KG
NYISO Zone J LBMP Swap Contract	618	KJ	10,000/10,000	1,000/1,000	25	JN	KJ
NYMEX AEP-Dayton Hub Calendar-Day LMP Swap (PJM Interconnection, LLC) Contract	766	VD	5,000/5,000	500/500	25	VD	VP
NYMEX AEP-Dayton Hub Calendar-Month LMP Swap (PJM Interconnection, LLC) Contract	765	VM	5,000	500	25		

Appendix (A), Chapter 9							
Contract Name	Rule Chapter	Commodity Code	All/Any One Month Accountability Level Rule 9.26	Expiration Month Limit Rule 9.27	Reporting Level Rule 9.34	Aggregate Into (1)	Aggregate Into (2)
NYMEX AEP-Dayton Hub Off-Peak LMP Swap (PJM Interconnection, LLC) Contract	765a	VP	5,000/5,000	500/500	25	VD	VP
NYMEX Cinergy Hub Calendar Day Peak LMP Swap Contract	774b	CC	5,000/5,000	500/500	25	CC	EM
NYMEX Cinergy Hub Calendar-Month LMP Swap Contract	774	EM	5,000/5,000	500/500	25	CC	EM
NYMEX Cinergy Hub Off-Peak LMP Swap Contract	774a	EJ	5,000	500	25		
NYMEX Dow Jones Mid-Columbia Electricity Price Index Swap Contract	643	DO	5,000	500	25	DO	
NYMEX Dow Jones NP15 Electricity Price Index Swap Contract	644	DN	5,000	500	25	DN	
NYMEX Dow Jones Palo Verde Electricity Price Index Swap Contract	642	DP	5,000	500	25	DP	
NYMEX Dow Jones SP15 Electricity Price Index Swap Contract	645	DV	5,000	500	25	DV	
NYMEX ISO New England Internal Hub Calendar Day Peak LMP Swap Contract	756b	CE	5,000/5,000	500/500	25	CE	NI
NYMEX ISO New England Internal Hub Off-Peak LMP Swap Contract	756a	KI	5,000	500	25		
NYMEX ISO New England Internal Hub Peak LMP Swap Contract	756	NI	5,000/5,000	500/500	25	CE	NI

[Amendments to NYMEX Rule 9.26, 9.27 and 9.34
And Insertion of Appendix (A) within Chapter 9
Strikethroughs in bold indicate deletions; underlining in bold indicate additions]

9.26 All Month/Any One Month Position Accountability

(A) Any person, as defined in Rule 1.26, who owns or controls positions in excess of the levels cited in **~~Sections (C) and (D) of this Rule~~** **Chapter 9, Appendix (A) below, under heading 9.26 All Month/Any One Month Position Accountability** shall be subject to the following provisions pursuant to position accountability levels:

(1) promptly supply to the Exchange such information as the Exchange may request pertaining to the nature and size of the position, the trading strategy employed with respect to the position, and the position owner's or controller's hedging requirements, provided, however, that if the position owner or controller fails to supply such information as and when requested, the President or his designee may order the reduction of such position;

(2) agree, upon request by the President or his designee, not to increase the position owned or controlled as of the time the request was received; and

(3) agree to comply with any prospective limit prescribed by the President or his designee which exceeds the size of the position owned or controlled.

(B) For the purposes of this Rule 9.26, the futures-equivalent of an option contract and spread option contract is the previous day's NYMEX Risk Factor for that option. Further, long calls, short puts and long futures are on the same side of the market; short calls, long puts and short futures are on the same side of the market.

With respect to crack spread option contracts, a call option is the equivalent of a long product futures contract and a short crude oil futures contract; a put option is the equivalent of a short product futures contract and a long crude oil futures contract. Therefore, long crack spread option calls and short crack spread option puts are on the same side of the market; short crack spread option calls and long crack spread option puts are on the same side of the market.

With respect to calendar spread option contracts, a call option is the equivalent of a long futures contract in the first underlying futures in the spread and a short futures contract in the second underlying futures in the spread; a put option is the equivalent of a short futures contract in the first underlying futures in the spread and a long futures contract in the second underlying futures in the spread.

(C) For purposes of this rule, NYMEX Light Sweet Crude Oil Mini Futures Contract shall be deemed equivalent to .50 of a Light "Sweet" Crude Oil future **~~and will be aggregated with the Light "Sweet" Crude Oil Futures Contract cited in (I) below~~**, a NYMEX Natural Gas Mini Futures Contract shall be deemed equivalent to .25 of a Natural Gas future **~~and aggregated with the Natural Gas Futures Contract cited in (I) below~~**, a NYMEX miNY Unleaded Gasoline Futures Contract shall be deemed equivalent to .50 of a Petroleum Product — New York Harbor future **~~and will be aggregated with the Petroleum Product Futures Contracts — New York Harbor cited in (I) below~~** and a NYMEX miNY Heating Oil Futures Contract shall be deemed equivalent to .50 of a New York Harbor No. 2 Heating Oil future**~~. and will be aggregated with the New York Harbor No. 2 Heating Oil Futures Contract cited in (I) below.~~**

(D) Except as provided in Rule 9.27, the any one month/all month position accountability levels for each futures contract traded on the Exchange are **listed in Chapter 9, Appendix (A) below**.

Note: Specific reference to contract aggregation requirements prescribed in Chapter 9, Appendix (A).

~~I. Futures Contracts Listed for Open Outcry Trading~~

~~Net Futures or Futures Equivale Position Account-ability Levels~~

~~Light "Sweet" Crude Oil Futures Contract (also includes NYMEX Light Sweet Crude Oil Mini Futures Contract, NYMEX WTI Calendar Swap Contract, WTI-Brent Crude Oil Spread Calendar Swap Futures, NYMEX WTI Average Price Option, WTI Crude Oil Look-Alike Option, Crude Oil Option Contract, WTI legs of the WTI Bullet Swap contract (WS), WTI-Brent (ICE) Bullet Swap Contract (BY), the WTI leg of the NYMEX Brent-WTI Bullet Swap Contract (WN) and WTI-Brent (ICE) Calendar Swap (BK)~~	~~20,000 contracts~~
~~Brent Bullet Swap Contract (BB) (also includes ICE Brent Crude legs of the Dated to Frontline Brent Swap (FY), WTI-Brent (ICE) Bullet Swap Contract (BY), WTI-Brent (ICE) Calendar Swap (BK), Brent (ICE) Calendar Swap Contract (CY), Brent- Dubai Swap Contract (DB), European Gasoil Crack Spread Swap (GZ), European Argus Gasoline Crack Spread Swap Contract (RG), European Platts Gasoline MED Crack Spread Swap (EP), European Naphtha Crack Spread Swap (EN), 3.5% Fuel Oil Rdam Crack Spread (FO), 1% Fuel Oil NWE Crack Spread Swap Contract (FI) and the 3.5% Fuel Oil FOB MED Crack Spread Swap Contract (FL)~~	~~20,000 contracts~~
~~Brent Bullet Swap Contract (BN) (also includes the Brent Crude leg of the NYMEX Brent-WTI Bullet Swap Contract (WN)~~	~~20,000 contracts~~
~~Petroleum Product Futures Contracts — New York Harbor (also includes NYMEX miNY Unleaded Gasoline Futures Contract, Unleaded Gasoline Average Price Option, New York Harbor Unleaded Gasoline Look-Alike Option, and NYMEX Unleaded Gasoline Option Contract)~~	~~7,000 contracts~~
~~New York Harbor Gasoline Blendstock (RBOB)~~	~~7,000 contracts~~
~~New York Harbor No. 2 Heating Oil (also includes NYMEX miNY Heating Oil Futures Contract, NY Harbor Calendar Swap, Heating Oil Average Price Option, New York Harbor Heating Oil Look-Alike Option, the Heating Oil leg of the Heating Oil Arb Swap: NYMEX Heating Oil v. Rdam Gasoil (HA) and Heating Oil Option Contract)~~	~~7,000 contracts~~
~~Natural Gas Futures Contract (also includes NYMEX Natural Gas Mini Futures Contract, Henry Hub Swap Futures Contract, Henry Hub Natural Gas Penultimate Swap Futures Contract, Natural Gas Look-Alike Option, and NYMEX Natural Gas Option Contract)~~	~~12,000 contracts~~
~~Liquefied Propane Gas~~	~~1,500 contracts~~
~~Palladium~~	~~1,000 contracts~~
~~Platinum~~	~~1,500 contracts~~
~~Central Appalachian Coal~~	~~5,000 contracts~~
~~SO_2 Emissions Allowance~~	~~2,500 contracts~~
~~NOX Emissions Allowance~~	~~2,500 contracts~~
~~Banked NOX Emissions Allowance~~	~~2,500 contracts~~
~~One-Year Forward NOX Emissions Allowance Futures Contract~~	~~2,500 contracts~~
~~Two-Year Forward NOX Emissions Allowance Futures Contract~~	~~2,500 contracts~~
~~Three-Year Forward NOX Emissions Allowance Futures Contract~~	~~2,500 contracts~~
~~The Position Accountability levels for the PJM Calendar Month LMP Swap, PJM Calendar Week LMP Swap and the PJM Calendar Day Ahead LMP Swap shall be 5,000 contracts in the aggregate.~~	-
	-
~~II. Futures Contracts Listed for Trading only on NYMEX ACCESS® and also Listed for Clearing of Off-Exchange Transactions Through NYMEX ClearPortsm Clearing~~	~~Net Futures or Futures-Equivalent Position Account-ability Levels~~
~~Louisiana Light Sweet Crude Oil~~	~~10,000 contracts~~
~~West Texas Sour Crude Oil~~	~~10,000 contracts~~
~~West Texas Intermediate Midland Crude Oil~~	~~10,000 contracts~~
~~Mars Blend Crude Oil~~	~~10,000 contracts~~
-	-
~~III. Futures Contracts Listed only for Clearing of Off-Exchange Transactions via NYMEX ClearPort(sm)~~	~~Net Futures or Futures Equivalent Position Account~~

	ability Levels
None	None
-	-
IV. Futures Contracts Listed for Trading Only on NYMEX ClearPort℠ Trading and also Listed for Clearing of Off-Exchange Transactions Through NYMEX CleartPort℠ Clearing	Net Futures or Futures-Equivalent Position Accountability Levels
-	-
Cash-Settled Crude Oil and Crude Products	-
-	-
WTI Calendar	-
Note: For purposes of this rule, positions in this contract are aggregated with positions in the Light Sweet Crude Oil contract as indicated in Subsection I. above.	-
NYMEX WTI-Brent Spread Calendar Swap Note: For purposes of this rule, positions in this contract are aggregated with positions in The Light Sweet Crude Oil contract as indicated in Subsection I. above.	-
NYMEX Brent Calendar Swap Note: For purposes of this rule, positions in this contract are aggregated with positions in The Light Sweet Crude Oil contract as indicated in Subsection I. above.	-
Dated Brent Calendar Swap (also includes the Dated Brent leg of the Dated to Frontline Brent Swap (FY))	5,000 contracts
Dubai Crude Oil Calendar Swap (Platts) Contract (also includes the Dubai leg of the Brent-Dubai Swap Contract (DB))	10,000 contracts
U.S. Gulf Coast Unl 87 Crack Spread Calendar	10,000 contracts
U.S. Gulf Coast No. 2 Crack Spread Calendar	10,000 contracts
Unl 87 Up-Down Spread Calendar Swap	10,000 contracts
No. 2 Up-Down Spread Calendar Swap	10,000 contracts
WTI-Bow River Swap	10,000 contracts
New York Harbor Gasoline Calendar Swap	-
Note: For purposes of this rule, positions in this contract are aggregated with positions in the New York Harbor Unleaded Gasoline futures as indicated in Subsection I. above.	-
New York Harbor Heating Oil Calendar Swap	-
Note: For purposes of this rule, positions in this contract are aggregated with positions in the New York Harbor Heating Oil futures contract as indicated in Subsection I. above.	-
Freight Route TC1 Swap	10,000 contracts
Freight Route TC4 Swap	5,000 contracts
Freight Route TC5 Swap	10,000 contracts
Freight Route TC2 Swap	5,000 contracts
Freight Route TD3 Swap	10,000 contracts
Freight Route TD5 Swap	10,000 contracts
Freight Route TD7 Swap	10,000 contracts
Freight Route TD9 Swap	10,000 contracts
Freight Route TD10D Swap	10,000 contracts
-	-
NYH Unleaded Crack Calendar Swap	10,000 contracts
NYH No. 2 Crack Calendar Swap	10,000 contracts
New York Harbor Unleaded Gasoline vs. New York Harbor Heating Oil Swap	10,000 contracts

New York Harbor Conv. Gasoline vs. New York Harbor Unleaded Gasoline Spread Swap	10,000 contracts
New York Harbor LS Diesel vs. New York Harbor No. 2 Heating Oil Spread Swap	10,000 contracts
Gulf Coast Gasoline vs. Gulf Coast Heating Oil Spread Swap	10,000 contracts
Gulf Coast Jet vs. New York Harbor No. 2 Heating Oil Spread Swap	10,000 contracts
Los Angeles Jet Fuel vs. New York Harbor No. 2 Heating Oil Spread Swap	10,000 contracts
Los Angeles Carb Gasoline Swap	10,000 contracts
Los Angeles Carb Gasoline vs. New York Harbor Gasoline Swap	10,000 contracts
Gulf Coast No. 6 Fuel 3.0% Sulfur Swap	10,000 contracts
Gulf Coast No. 6 Fuel Oil Crack Swap	10,000 contracts
New York Harbor Residual Fuel 1.0% Sulfur Swap	10,000 contracts
New York Harbor Residual Fuel Crack Swap	10,000 contracts
Gulf Coast Gasoline Calendar Swap	10,000 contracts
Gulf Coast Heating Oil Calendar Swap	10,000 contracts
Gulf Coast Jet Fuel Calendar Swap	10,000 contracts
European Naphtha Calendar Swap	1,500 contracts
Gasoil Calendar Swap (also includes the ICE Gasoil leg of the Gasoil Crack Spread Calendar Swap (GZ), European Gasoil 0.2 Rdam Barges vs. ICE Gasoil Swap (EI), European Gasoil 0.2 NWE Cargoes vs. ICE Gasoil Swap (EC), European Gasoil 0.2 CIF Med vs. ICE Gasoil Swap Contract (EX), European Gasoil 0.2 FOB Med vs. ICE Gasoil Swap Contract (EF), European Gasoil 10 PPM Rdam Barges vs. ICE Gasoil Swap Contract (ET), European ULSD 50 PPM CIF NWE vs. ICE Gasoil Swap (EY), European ULSD 50 PPM CIF NWE vs. ICE Gasoil Swap (EE), European ULSD 50 PPM FOB Med vs. ICE Gasoil Swap Contract (EO), Jet CIF NWE vs. ICE Gasoil Swap Contract (JC), Jet Rdam Barges vs. ICE Gasoil Swap Contract (JR), Gasoil Arb: Singapore Gasoil vs. ICE Gasoil Swap Contract (GA), and Heating Oil Arb Swap: NYMEX Heating Oil v. ICE Gasoil (HA)	7,000 contracts
European Jet Kero NWE Calendar Swap (Northwest Europe) (also includes the Jet CIF NWE leg of the Jet CIF NWE vs. Gasoil Futures Swap Contract (JC)	1,500 contracts
European Jet Kero Rotterdam Calendar Swap Contract (also includes the Jet Rdam Barges leg of the Jet Rdam Barges vs. Gasoil Futures Swap Contract (JR)	1,500 contracts
European Gasoil 0.2 Rotterdam Calendar Swap Contract (also includes the European Gasoil 0.2 Rdam Barges leg of the European Gasoil 0.2 Rdam Barges vs. Gasoil Futures Swap (EI)	1,500 contracts
European Gasoil 0.2 NWE Calendar Swap (Northwest Europe) (also includes the European Gasoil 0.2 CIF NWE Cargoes leg of the European Gasoil 0.2 CIF NWE vs. Gasoil Futures Swap (EC)	1,500 contracts
European Gasoil 0.2 MED Calendar Swap (Mediterranean) (also includes the European Gasoil 0.2 FOB MED leg of the European Gasoil 0.2 FOB MED vs. Gasoil Futures Swap Contract (EF)	1,500 contracts
European Gasoil 0.2 CIF MED Calendar Swap Contract (also includes the European Gasoil 0.2 CIF MED leg of the European Gasoil 0.2 CIF MED vs. ICE Gasoil Swap Contract (EX)	5,000 contracts
European Gasoil 10 PPM Rdam Barges Calendar Swap Contract (also includes the European Gasoil 10 PPM Rdam Barges leg of the European Gasoil 10 PPM Rdam Barges vs. ICE Gasoil Swap Contract (ET)	5,000 contracts
European ULSD 50 PPM CIF NWE Calendar Swap (also includes the European ULSD 50 PPM CIF NWE leg of the European ULSD 50 PPM CIF NWE vs. ICE Gasoil Swap Contract (EY)	5,000 contracts
European ULSD 50 PPM CIF MED Calendar Swap Contract (also includes the European ULSD 50 PPM CIF MED leg of the European ULSD 50 PPM CIF MED vs. ICE Gasoil Swap Contract (EE)	5,000 contracts
European ULSD 50 PPM FOB MED Calendar Swap Contract (also includes the European ULSD 50 PPM FOB MED leg of the European ULSD 50 PPM FOB MED vs. ICE Gasoil Swap Contract (EO)	5,000 contracts

~~European ULSD (Diesel) Rotterdam Calendar Swap~~	~~1,500 contracts~~
~~European ULSD NWE Calendar Swap (Northwest Europe)~~	~~1,500 contracts~~
~~European 1% Fuel Oil Calendar Swap NWE (Northwest Europe) Calendar Swap Contract (also includes the 1% Fuel Oil NWE leg of the 1% Fuel Oil NWE Crack Spread Swap Contract (FI)~~	~~1,500 contracts~~
~~European 1% Fuel Oil Rotterdam Calendar Swap~~	~~1,500 contracts~~
~~European 3.5% Fuel Oil Rotterdam Calendar Swap Contract (also includes the 3.5% NWE Fuel Oil leg of the 3.5% Fuel Oil Rdam Crack Spread Swap (FO), and the 3.5% Fuel Oil (Rdam) leg of the 3.5% Fuel Oil (Rdam) V. 3.5% FOB MED Spread Swap (FX)~~	~~1,500 contracts~~
~~European 3.5% Fuel Oil MED (Mediterranean) Calendar Swap (also includes the 3.5% FOB MED leg of the3.5% Fuel Oil (Rdam) V. 3.5% FOB MED Spread Swap (FX) and the 3.5% MED leg of the 3.5% Fuel Oil FOB MED Crack Spread Contract (FL)~~	~~1,500 contracts~~
~~European Singapore Fuel Oil 180cst Calendar Swap~~	~~1,500 contracts~~
~~European MED Gasoline (Platts) Swap (also includes The European Platts Gasoline leg of the European Platts Gasoline MED Crack Spread Swap (EP)~~	~~1,500 contracts~~
~~Northwest Europe Gasoline (Argus) Swap~~	~~1,500 contracts~~
~~Northwest Europe High-Low Fuel Oil Spread Swap~~	~~1,500 contracts~~
~~East-West Fuel Oil Spread Swap~~	~~1,500 contracts~~
~~WTI Bullet Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Light Sweet Crude Oil Contract as indicated in Subsection I. above.~~	-
~~Dated to Frontline Brent Swap~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract as indicated in Subsection I. above and Dated Brent Calendar Swap Futures Contact in Subsection IV. above.~~	-
~~Brent (ICE) Calendar Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract indicated in Subsection I above.~~	-
~~WTI-Brent (ICE) Bullet Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract and the Light Sweet Crude Oil contract as indicated in Subsection I.~~	-
~~WTI-Brent (ICE) Calendar Swap~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract and the Light Sweet Crude Oil contract as indicated in Subsection I.~~	-
~~NYMEX Brent-WTI Bullet Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Light Sweet Crude Oil Contract and the Brent Bullet Swap Contract (BN)~~	-
~~Brent-Dubai Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract indicated in Subsection I. above and the Dubai Calendar Swap (Platts) Contract indicated in Subsection IV. above.~~	-
~~European Gasoil Crack Spread Swap (also includes Gasoil Calendar Swap (GX))~~	~~7,000 contracts~~
~~European Argus Gasoline Crack Spread Swap Contract~~	~~7,000 contracts~~
~~European Platts Gasoline MED Crack Spread Swap~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract as indicated in Subsection I. above and the European MED Swap Contract in Subsection IV. above.~~	-
~~European Naphtha Crack Spread Swap~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract as indicated in Subsection I. above and the in European Naphtha Calendar Swap Contract in Subsection IV. above.~~	-
~~European Gasoil 0.2 Rdam Barges vs. Gasoil Futures Swap~~	-

~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the European Gasoil 0.2 Rotterdam Calendar Swap Contract and the Gasoil Calendar Swap (GX) as indicated in Subsection IV. above.~~	
~~European Gasoil 0.2 CIF NWE vs. Gasoil Futures Swap Note: For purposes of this rule, positions in this contract are aggregated with positions in the European Gasoil 0.2 NWE (Northwest Europe Calendar Swap Contract and the Gasoil Calendar Swap (GX) as indicated in Subsection IV. above.~~	-
~~European Gasoil 0.2 CIF MED vs. Gasoil Futures Swap Contract (also includes Gasoil Calendar Swap (GX) and European Gasoil 0.2 CIF MED Calendar Swap Contract (GG)~~	~~5,000 contracts~~
~~European Gasoil 0.2 FOB MED vs. Gasoil Futures Swap Contract Note: For purposes of this rule, positions in this contract are aggregated with positions in the European Gasoil 0.2 MED (Mediterranean) Calendar Swap Contract and Gasoil Calendar Swap (GX) as indicated in Subsection IV. above.~~	-
~~European Gasoil 10 PPM Rdam Barges vs. Gasoil Futures Swap Contract (also includes the European Gasoil 10PPM Rdam Barges Calendar Swap Contract (GT) and the Gasoil Calendar Swap (GX)~~	~~5,000 contracts~~
~~European ULSD 50 PPM CIF NWE vs. Gasoil Futures Swap (also includes European ULSD 50 PPM CIF NWE Calendar Swap (ES) and Gasoil Calendar Swap (GX)).~~	~~5,000 contracts~~
~~European ULSD 50 PPM CIF MED vs. Gasoil Futures Swap Contract (also includes European ULSD 50 PPM CIF MED Calendar Swap Contract (EH) and the Gasoil Calendar Swap (GX))~~	~~5,000 contracts~~
~~European ULSD 50 PPM FOB MED vs. Gasoil Futures Swap Contract (also includes European ULSD 50 PPM FOB MED Calendar Swap Contract (EL) and Gasoil Calendar Swap (GX))~~	~~5,000 contracts~~
~~Jet CIF NWE vs. Gasoil Futures Swap Contract Note: For purposes of this rule, positions in this contract are aggregated with positions in the European Jet Kerosene NWE (Northwest Europe) Calendar Swap and the Gasoil Calendar Swap (GX) as indicated in Subsection IV above.~~	-
~~Jet Rdam Barges vs. Gasoil Futures Swap Contract Note: For purposes of this rule, positions in this contract are aggregated with positions in the European Jet Kerosene Rotterdam Calendar Swap and the Gasoil Calendar Swap (GX) as indicated in Subsection IV. above.~~	-
~~Singapore Gasoil vs. Rdam Gasoil Swap Contract Note: For purposes of this rule, positions in this contract are aggregated with positions in the Singapore Gasoil Swap Contract Contract and the Gasoil Calendar Swap (GX) as indicated in Subsection IV.above.~~	-
~~Heating Oil Arb Swap: NYMEX Heating Oil v. Rdam Gasoil Note: For purposes of this rule, positions in this contract are aggregated with positions in the N.Y. Harbor No. 2 Heating Oil and the Gasoil Calendar Swap (GX) as indicated in Subsection I. above.~~	-
~~3.5% Fuel Oil Rdam Crack Spread Note: For purposes of this rule, positions in this contract are aggregated with positions in the European 3.5% Fuel Oil Rotterdam Calendar Swap Contract as indicated in Subsection IV. above.~~	-
~~1% Fuel Oil NWE Crack Spread Swap Contract Note: For purposes of this rule, positions in this contract are aggregated with positions in the European 1% Fuel Oil NWE (Northwest Europe) Calendar Swap Contract as indicated in Subsection IV. above.~~	-
~~3.5% Fuel Oil (Rdam) V. 3.5% FOB MED Spread Swap Note: For purposes of this rule, the 3.5% Fuel Oil (Rdam) leg of the 3.5% Fuel Oil (Rdam) V. 3.5% FOB MED Spread Swap (FX) is aggregated with the European 3.5% Fuel Oil Rotterdam Calendar Swap Contract (UV) and the 3.5% FOB MED leg of the 3.5% Fuel Oil (Rdam) V. 3.5% FOB MED Spread Swap Is aggregated with positions in the European 3.5 Fuel Oil MED (Mediterranean) Calendar Swap Contract (UI) as indicated in Subsection IV. above.~~	-
~~3.5% Fuel Oil FOB MED Crack Spread Swap Contract Note: For purposes of this rule, the 3.5% FOB MED leg of the 3.5% Fuel Oil FOB MED~~	-

~~Crack Spread Swap Contract (FL) is aggregated with positions in the European 3.5% Fuel Oil MED (Mediterranean) Calendar Swap Contract (UI) and the ICE Brent Crude Oil leg of the 3.5% Fuel Oil FOB MED Crack Spread Swap Contract (FL) is aggregated with the Brent Bullet Swap Contract (BB) as indicated in Subsection IV. above.~~	
~~Singapore 180cst vs. 380cst Fuel Oil Spread Swap~~	~~1,500 contracts~~
~~Singapore 380cst Fuel Oil Swap~~	~~1,500 contracts~~
~~Singapore Gasoil Swap Contract (also includes the Singapore leg of the Singapore Gasoil vs. Rdam Gasoil Swap Contract (GA)~~	~~1,500 contracts~~
~~Singapore Jet Kerosene Swap~~	~~1,500 contracts~~
~~Singapore Naphtha Calendar Swap Contract (also includes the European Naphtha leg of the European Naphtha Crack Spread Swap (EN))~~	~~1,500 contracts~~
~~Singapore Jet vs. Gasoil Spread Swap~~	~~1,500 contracts~~
-	-
~~Cash-Settled Electricity Power Products~~	-
-	-
~~NYISO Zone A LBMP Swap (1)~~	~~10,000 contracts~~
~~NYMEX NYISO Zone A Calendar Day Peak LBMP Swap Contract (1)~~	~~10,000 contracts~~
~~NYISO Zone G LBMP Swap (2)~~	~~10,000 contracts~~
~~NYMEX NYISO Zone G Calendar Day Peak LBMP Swap Contract (2)~~	~~10,000 contracts~~
~~NYISO Zone J LBMP Swap (3)~~	~~10,000 contracts~~
~~NYMEX NYISO Zone J Calendar Day Peak LBMP Swap Contract (3)~~	~~10,000 contracts~~
~~ISO New England Internal Hub Peak LMP Swap (4)~~	~~5,000 contracts~~
~~NYMEX ISO New England Internal Hub Calendar Day Peak LMP Swap Contract (4)~~	~~5,000 contracts~~
~~DOW JONES Mid-Columbia Electricity Price Index Swap~~	~~5,000 contracts~~
~~DOW JONES NP15 Electricity Price Index Swap~~	~~5,000 contracts~~
~~DOW JONES Palo Verde Electricity Price Index Swap~~	~~5,000 contracts~~
~~DOW JONES SP15 Electricity Price Index Swap~~	~~5,000 contracts~~
~~NYISO Zone A Off-Peak LBMP Swap~~	~~5,000 contracts~~
~~NYISO Zone G Off-Peak LBMP Swap~~	~~5,000 contracts~~
~~NYISO Zone J Off-Peak LBMP Swap~~	~~5,000 contracts~~
~~PJM Western Hub Off-Peak LMP Swap~~	~~5,000 contracts~~
~~Northern Illinois Hub Off-Peak LMP Swap~~	~~5,000 contracts~~
~~AEP-Dayton Hub Off-Peak LMP Swap~~	~~5,000 contracts~~
~~ISO New England Internal Hub Off-Peak LMP Swap~~	~~5,000 contracts~~
~~AEP-Dayton Hub Calendar-Month LMP Swap (5)~~	~~5,000 contracts~~
~~AEP-Dayton Hub Calendar-Day LMP Swap (5)~~	~~5,000 contracts~~
~~Northern Illinois Hub Calendar-Month LMP Swap (6)~~	~~5,000 contracts~~
~~Northern Illinois Hub Calendar-Day LMP Swap (6)~~	~~5,000 contracts~~
~~Cinergy Hub Calendar-Month LMP Swap (7)~~	~~5,000 contracts~~
~~NYMEX Cinergy Hub Calendar Day Peak LMP Swap Contract (7)~~	~~5,000 contracts~~
~~Cinergy Hub Off-Peak LMP Swap~~	~~5,000 contracts~~
~~Michigan Hub Calendar-Month LMP Swap~~	~~5,000 contracts~~
~~Michigan Hub Off-Peak LMP Swap~~	~~5,000 contracts~~
~~MISO Illinois Hub Calendar-Month LMP Swap~~	~~5,000 contracts~~
~~MISO Illinois Hub Off-Peak LMP Swap~~	~~5,000 contracts~~
~~Minnesota Hub Calendar-Month LMP Swap~~	~~5,000 contracts~~
~~Minnesota Hub Off-Peak LMP Swap~~	~~5,000 contracts~~
-	-

~~(1) The NYISO Zone A LBMP Swap and the NYMEX NYISO Zone A Calendar Day Peak LBMP Swap~~

~~Contract are aggregated for accountability level purposes.~~

~~(2) The NYISO Zone G LBMP Swap and the NYMEX NYISO Zone G Calendar Day Peak LBMP Swap Contract are aggregated for accountability level purposes.~~

~~(3) The NYISO Zone J LBMP Swap and the NYMEX NYISO Zone J Calendar Day Peak LBMP Swap Contract are aggregated for accountability level purposes.~~

~~(4) The ISO New England Internal Hub Peak LMP Swap and the NYMEX ISO New England Internal Hub Calendar Day Peak LMP Swap Contract are aggregated for accountability level purposes.~~

~~(5) The NYMEX AEP-Dayton Hub Calendar-Month LMP Swap (PJM Interconnection, LLC) Contract and the NYMEX AEP-Dayton Hub Calendar-Day LMP Swap (PJM Interconnection, LLC) Contract are aggregated for accountability level purposes.~~

~~(6) The Northern Illinois Hub Calendar-Month LMP Swap (PJM Interconnection, LLC) Contract and the NYMEX Northern Illinois Hub Calendar-Day LMP Swap (PJM Interconnection, LLC) Contract are aggregated for accountability level purposes.~~

~~(7) The NYMEX Cinergy Hub Calendar-Month LMP Swap Contract and the NYMEX Cinergy Hub Calendar Day Peak LMP Swap Contract are aggregated for accountability level purposes.~~

-	-
~~Cash-Settled Coal Products~~	-
~~Eastern Rail CSX Coal Swap~~	~~200 contracts~~
~~Western Rail PRB Coal Swap~~	~~200 contracts~~
-	-
~~Cash-Settled Natural Gas Products~~	-
-	-
~~Henry Hub Swap~~	-
~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Natural Gas futures contract as indicated in Subsection I. above.~~	-
-	-
~~Henry Hub Natural Gas Penultimate Swap~~	-
~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Natural Gas Futurescontract as indicated in Subsection I. above.~~	-
-	-
~~Henry Hub Basis Swap~~	~~10,000 contracts~~
~~AECO/NIT Basis Swap~~	~~10,000 contracts~~
~~Chicago Basis Swap~~	~~10,000 contracts~~
~~Houston Ship Channel Basis Swap~~	~~10,000 contracts~~
~~San Juan Basis Swap~~	~~10,000 contracts~~
~~SoCal Basis Swap~~	~~10,000 contracts~~
~~Transco Zone 6 Basis Swap~~	~~10,000 contracts~~
~~Northwest Rockies Basis Swap~~	~~10,000 contracts~~
~~Panhandle Basis Swap~~	~~10,000 contracts~~
~~MichCon Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~Permian Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~M-3 Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~TCO Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~Malin Basis Swap (NGI)~~	~~10,000 contracts~~
~~PG&E Citygate Basis Swap (NGI)~~	~~10,000 contracts~~
~~NGPL Texok Basis Swap (Platts IFERC)~~	~~10,000 contracts~~

~~NGPL LA Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~ANR OK Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~Sumas Basis Swap~~	~~10,000 contracts~~
~~NGPL Mid-Con Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~Demarc Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~Ventura Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~Dominion Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~Waha Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~CIG Rockies Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~Transco Zone 3 Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~TETCO STX Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~TETCO ELA Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~Columbia Gulf Louisiana Basis Swap (Platts IFERC)~~	~~10,000 contracts~~
~~Chicago Index Swap~~	~~10,000 contracts~~
~~Permian Index Swap~~	~~10,000 contracts~~
~~Henry Hub Index Swap~~	~~10,000 contracts~~
~~Houston Ship Channel Index Swap~~	~~10,000 contracts~~
~~Panhandle Index Swap~~	~~10,000 contracts~~
~~Waha Index Swap~~	~~10,000 contracts~~
~~Chicago Swing Swap~~	~~10,000 contracts~~
~~Permian Swing Swap~~	~~10,000 contracts~~
~~Henry Hub Swing Swap~~	~~10,000 contracts~~
~~Houston Ship Channel Swing Swap~~	~~10,000 contracts~~
~~Panhandle Swing Swap~~	~~10,000 contracts~~
~~Waha Swing Swap~~	~~10,000 contracts~~
~~ANR Louisiana Basis~~	~~10,000 contracts~~
~~Kern River Wyoming Basis~~	~~10,000 contracts~~
~~Questar Basis~~	~~10,000 contracts~~
~~Tennessee 500 Leg Basis~~	~~10,000 contracts~~
~~Tennessee Zone 0 Basis~~	~~10,000 contracts~~
~~Texas Gas Zone SL Basis~~	~~10,000 contracts~~
~~Trunkline LA Basis~~	~~10,000 contracts~~
~~Sonat Basis (Platts IFERC) Futures Contract~~	~~10,000 contracts~~
~~Transco Zone 4 Basis (Platts IFERC) Futures Contract~~	~~10,000 contracts~~
~~FGT 3 Basis (Platts IFERC) Futures Contract~~	~~10,000 contracts~~
~~San Juan Index~~	~~10,000 contracts~~
~~Sumas Index~~	~~10,000 contracts~~
~~Rockies Index~~	~~10,000 contracts~~
~~SoCal Index~~	~~10,000 contracts~~
~~TETCO M-3 Index~~	~~10,000 contracts~~
~~Transco Zone 6 Index~~	~~10,000 contracts~~
~~PG&E Citygate Index~~	~~10,000 contracts~~
~~Dominion Index~~	~~10,000 contracts~~
~~San Juan Swing~~	~~10,000 contracts~~
~~Sumas Swing~~	~~10,000 contracts~~
~~Kern Opal Swing~~	~~10,000 contracts~~
~~SoCal Swing~~	~~10,000 contracts~~
~~TETCO M-3 Swing~~	~~10,000 contracts~~

~~Transco Zone 6 Swing~~	~~10,000 contracts~~
~~PG&E Citygate Swing~~	~~10,000 contracts~~
~~Dominion, South Point Swing~~	~~10,000 contracts~~

Option Contract Gross Option Quadrant Position Accountability Levels

For the purposes of this Rule 9.26, option quadrants are: (a) long call; (b) short call; (c) long put; (d) short put.

Crude Oil Light Sweet	40,000 contracts
N.Y. Heating Oil	20,000 contracts
N.Y. Harbor Unleaded Gasoline	20,000 contracts
N.Y. Harbor Gasoline Blendstock (RBOB) Option	20,000 contracts
N.Y. Heating Oil-Crude Oil Light Sweet Spread	20,000 contracts
N.Y. Harbor Unleaded Gasoline-Crude Oil Light Sweet Spread	20,000 contracts
Natural Gas	20,000 contracts
Platinum	20,000 contracts
PJM Calendar-Month LMP Swap	10,000 contracts
~~Crude Oil Average Price Option~~	-
~~(Note: For purposes of this rule, this APO contract will be aggregated with the Light Sweet Crude Oil futures contract.)~~	-
~~Unleaded Gasoline Average Price Option~~	-
~~(Note: For purposes of this rule, this APO contract will be aggregated with the New York Harbor Unleaded Gasoline futures contract.)~~	-
~~Heating Oil Average Price Option~~	-
~~(Note: For purposes of this rule, this APO contract will be aggregated with the New York Harbor Heating Oil futures contract.)~~	-

~~V. Option Contracts Listed Only for Clearing of Off-Exchange Transactions via NYMEX ClearPortsm Clearing~~

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~~Natural Gas Look-Alike Option~~
~~(Note: for purposes of this rule, this option contract will be aggregated with the Natural Gas futures contract as indicated in Subsection I, above.)~~

~~WTI Crude Oil Look-Alike Option~~
~~(Note: for purposes of this rule, this option contract will be aggregated with the Light Sweet Crude Oil futures contract as indicated in Subsection I, above.)~~

~~New York Harbor Unleaded Gasoline Look-Alike Option~~
~~(Note: for purposes of this rule, this option contract will be aggregated with the Unleaded Gasoline futures contract as indicated in Subsection I, above.)~~

~~New York Harbor Heating Oil Look-Alike Option~~
~~(Note: for purposes of this rule, this option contract will be aggregated with the Heating Oil futures contract as indicated in Subsection I, above.)~~

9.27 Expiration and Current Delivery Month Position Limits or Position Accountability

(A) No person may own or control a net long position or a net short position in the expiration or current delivery month (as defined in this Rule 9.27 for energy and metals contracts respectively) in excess of the levels set forth in ~~this Rule 9.27.~~ Chapter 9, Appendix

(A) below under 9.27 Expiration and Current Delivery Month Position Limits or Position Accountability.

Note: Specific reference to contract aggregation requirements prescribed in Chapter 9, Appendix (A).

(B) The expiration position limits for energy contracts set forth below are effective on the open of trading of the last three trading days of the futures contract. The expiration position limits shall be calculated on a net futures-equivalent basis. For purposes of this rule, NYMEX Light Sweet Crude Oil Mini Futures Contract shall be deemed equivalent to .50 of a Crude Oil Light "Sweet" future ~~and will be aggregated with the Light "Sweet" Crude Oil Futures Contract cited in (I) below~~, a NYMEX Natural Gas Mini Futures Contract shall be deemed equivalent to .25 of a Natural Gas future ~~and aggregated with the Natural Gas Futures Contract cited in (I) below~~, a NYMEX miNY Unleaded Gasoline Futures Contract shall be deemed equivalent to .50 of a Petroleum Product – New York Harbor future ~~and will be aggregated with the Petroleum Product Futures Contracts – New York Harbor cited in (I) below~~ and a NYMEX miNY Heating Oil Futures Contract shall be deemed equivalent to .50 of a New York Harbor No. 2 Heating Oil future. ~~and will be aggregated with the New York Harbor No. 2 Heating Oil Futures Contract cited in (I) below.~~

~~The expiration position limits for energy futures contracts listed below are:~~

~~Futures Contracts~~

~~I. Futures Contracts Listed for Open Outcry Trading~~	~~Net Futures or Futures-Equivalent Expiration Position Limits~~
~~Light "Sweet" Crude Oil Futures Contract (also includes NYMEX Light Sweet Crude Oil Mini Futures Contract, NYMEX WTI Calendar Swap Contract, WTI-Brent Crude Oil Spread Calendar Swap Futures, NYMEX WTI Average Price Option, WTI Crude Oil Look-Alike Option, Crude Oil Option Contract, WTI legs of the WTI Bullet Swap contract (WS), WTI-Brent (ICE) Bullet Swap Contract (BY), the WTI leg of the NYMEX Brent-WTI Bullet Swap Contract (WN) and WTI-Brent (ICE) Calendar Swap (BK)~~	~~2,000 contracts~~
~~Brent Bullet Swap Contract (BB) (also includes ICE Brent Crude legs of the Dated to Frontline Brent Swap (FY), WTI-Brent (ICE) Bullet Swap Contract (BY), WTI-Brent (ICE) Calendar Swap (BK), Brent (ICE) Calendar Swap Contract (CY), Brent- Dubai Swap Contract (DB), European Gasoil Crack Spread Swap (GZ), European Argus Gasoline Crack Spread Swap Contract (RG), European Platts Gasoline MED Crack Spread Swap (EP), European Naphtha Crack Spread Swap (EN), 3.5% Fuel Oil Rdam Crack Spread (FO), 1% Fuel Oil NWE Crack Spread Swap Contract (FI) and the 3.5% Fuel Oil FOB MED Crack Spread Swap Contract (FL)~~	~~2,000 contracts~~
~~Brent Bullet Swap Contract (BN) (also includes the Brent Crude leg of the NYMEX Brent-WTI Bullet Swap Contract (WN)~~	~~2,000 contracts~~
~~NYMEX Brent-WTI Bullet Swap Contract Note: For purposes of this rule, positions in this contract are aggregated with positions in the Light Sweet Crude Oil contract and the Brent Bullet Swap Contract (BN) as indicated in Subsection I. above.~~	
~~Petroleum Product Futures Contracts — New York Harbor (also includes NYMEX miNY Unleaded Gasoline Futures Contract, Unleaded Gasoline Average Price Option, New York Harbor Unleaded Gasoline Look-Alike Option, and NYMEX Unleaded Gasoline Option Contract)~~	~~1,000 contracts~~
~~New York Harbor Gasoline Blendstock (RBOB)~~	~~1,000 contracts~~
~~New York Harbor No. 2 Heating Oil (also includes NYMEX miNY Heating Oil Futures Contract, NY Harbor Calendar Swap, Heating Oil Average Price Option, New York Harbor Heating Oil Look-Alike Option, the Heating Oil leg of the Heating Oil Arb Swap: NYMEX Heating Oil v. Rdam Gasoil (HA and Heating Oil Option Contract)~~	~~1,000 contracts~~
~~Natural Gas Futures Contract (also includes NYMEX Natural Gas Mini Futures Contract, Henry Hub Swap Futures Contract, Henry Hub Natural Gas Penultimate Swap Futures~~	~~1,000 contracts~~

Contract, Natural Gas Look-Alike Option, and NYMEX Natural Gas Option Contract)	
Liquefied Propane Gas	250 contracts
Central Appalachian Coal	200 contracts
SO_2 Emissions Allowance	200 contracts
NOX Emissions Allowance	200 contracts
Banked NOX Emissions Allowance	200 contracts
One-Year Forward NOX Emissions Allowance Futures Contract	125 contracts
Two-Year Forward NOX Emissions Allowance Futures Contract	125 contracts
Three-Year Forward NOX Emissions Allowance Futures Contract	125 contracts

II. Futures Contracts Listed for Trading only on NYMEX ACCESS® and also Listed for Clearing of Off-Exchange Transactions Through NYMEX CleartPort(sm) Clearing	Net Futures or Futures-Equivalent Expiration Position Limits
Louisiana Light Sweet Crude Oil	1,000 contracts
West Texas Sour Crude Oil	1,000 contracts
West Texas Intermediate Midland Crude Oil	1,000 contracts
Mars Blend Crude Oil	1,000 contracts

III. Futures Contracts Listed only for Clearing of Off-Exchange Transactions via NYMEX ClearPort℠	Net Futures or Futures-Equivalent Expiration Position Limits
Physical Delivery Contracts	-
-	-
None	None
-	-

IV. Futures Contracts Listed for Trading Only on NYMEX ClearPort℠ Trading and Listed for Clearing of Off-Exchange Transactions Through NYMEX ClearPort℠ Clearing	-
-	-
Cash-Settled Contracts	Net Futures or Futures-Equivalent Expiration Position Limits
-	-
Cash-Settled Crude Oil and Crude Oil Products	-
Freight Route TC1 Swap	1,000 contracts
Freight Route TC4 Swap	500 contracts
Freight Route TC5 Swap	1,000 contracts
Freight Route TC2 Swap	500 contracts
Freight Route TD3 Swap	2,500 contracts
Freight Route TD5 Swap	2,500 contracts
Freight Route TD7 Swap	1,000 contracts
Freight Route TD9 Swap	1,000 contracts
Freight Route TD10D Swap	1,000 contracts
WTI Calendar	-
Note: For purposes of this rule, positions in this contract are aggregated with positions in the Light Sweet Crude Oil contract.	-
NYMEX WTI-Brent Spread Calendar Swap	-

~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Light Sweet Crude Oil contract.~~	
~~WTI - Bow River Swap~~	~~1,000 contracts~~
~~New York Harbor Gasoline Calendar Swap~~	-
~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the New York Harbor Unleaded Gasoline futures contract.~~	-
~~New York Harbor Heating Oil Calendar Swap~~	-
~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the New York Harbor Heating Oil futures contract.~~	-
~~NYH Unleaded Crack Calendar Swap~~	~~2,000 contracts~~
~~NYH No. 2 Crack Calendar Swap~~	~~2,000 contracts~~
~~New York Harbor Unleaded Gasoline vs. New York Harbor Heating Oil Swap~~	~~1,000 contracts~~
~~New York Harbor Conv. Gasoline vs. New York Harbor Unleaded Gasoline Spread Swap~~	~~1,000 contracts~~
~~New York Harbor LS Diesel vs. New York Harbor No. 2 Heating Oil Spread Swap~~	~~1,000 contracts~~
~~Gulf Coast Gasoline vs. Gulf Coast Heating Oil Spread Swap~~	~~1,000 contracts~~
~~Gulf Coast Jet vs. New York Harbor No. 2 Heating Oil Spread Swap~~	~~1,000 contracts~~
~~Los Angeles Jet Fuel vs. New York Harbor No. 2 Heating Oil Spread Swap~~	~~1,000 contracts~~
~~Los Angeles Carb Gasoline Swap~~	~~1,000 contracts~~
~~Los Angeles Carb Gasoline vs. New York Harbor Gasoline Swap~~	~~1,000 contracts~~
~~Gulf Coast No. 6 Fuel 3.0% Sulfur Swap~~	~~1,000 contracts~~
~~Gulf Coast No. 6 Fuel Oil Crack Swap~~	~~1,000 contracts~~
~~Gulf Coast Gasoline Calendar Swap~~	~~1,000 contracts~~
~~Gulf Coast Heating Oil Calendar Swap~~	~~1,000 contracts~~
~~Gulf Coast Jet Fuel Calendar Swap~~	~~1,000 contracts~~
~~New York Harbor Residual Fuel 1.0% Sulfur Swap~~	~~1,000 contracts~~
~~New York Harbor Residual Fuel Crack Swap~~	~~1,000 contracts~~
~~Dubai Crude Oil Calendar Swap (Platts) Contract (also includes the Dubai leg of the Brent-Dubai Swap Contract (DB))~~	~~250 contracts~~
~~U.S. Gulf Coast Unl 87 Crack Spread Calendar~~	~~250 contracts~~
~~U.S. Gulf Coast No. 2 Crack Spread Calendar~~	~~250 contracts~~
~~Unl 87 Up-Down Spread Calendar Swap~~	~~250 contracts~~
~~No.2 Up-Down Spread Calendar Swap~~	~~250 contracts~~
~~European Naphtha Calendar Swap~~	~~150 contracts~~
~~Gasoil Calendar Swap (also includes the ICE Gasoil leg of the Gasoil Crack Spread Calendar Swap (GZ), European Gasoil 0.2 Rdam Barges vs. ICE Gasoil Swap (EI), European Gasoil 0.2 NWE Cargoes vs. ICE Gasoil Swap (EC), European Gasoil 0.2 CIF Med vs. ICE Gasoil Swap Contract (EX), European Gasoil 0.2 FOB Med vs. ICE Gasoil Swap Contract (EF), European Gasoil 10 PPM Rdam Barges vs. ICE Gasoil Swap Contract (ET), European ULSD 50 PPM CIF NWE vs. ICE Gasoil Swap (EY), European ULSD 50 PPM CIF NWE vs. ICE Gasoil Swap (EE), European ULSD 50 PPM FOB Med vs. ICE Gasoil Swap Contract (EO), Jet CIF NWE vs. ICE Gasoil Swap Contract (JC), Jet Rdam Barges vs. ICE Gasoil Swap Contract (JR), Gasoil Arb: Singapore Gasoil vs. ICE Gasoil Swap Contract (GA), and Heating Oil Arb Swap: NYMEX Heating Oil v. ICE Gasoil (HA)~~	~~1,000 contracts~~
~~European Jet Kero NWE Calendar Swap (Northwest Europe) (also includes the Jet CIF NWE leg of the Jet CIF NWE vs. Gasoil Futures Swap Contract (JC)~~	~~150 contracts~~
~~European Jet Kero Rotterdam Calendar Swap Contract (also includes the Jet Rdam Barges leg of the Jet Rdam Barges vs. Gasoil Futures Swap Contract (JR)~~	~~150 contracts~~
~~European Gasoil 0.2 Rotterdam Calendar Swap (also includes the European Gasoil 0.2 Rdam Barges leg of the European Gasoil 0.2 Rdam Barges vs. Gasoil Futures Swap (EI)~~	~~150 contracts~~

~~European Gasoil 0.2 NWE Calendar Swap (Northwest Europe)) (also includes the European Gasoil 0.2 CIF NWE Cargoes leg of the European Gasoil 0.2 CIF NWE vs. Gasoil Futures Swap (EC)~~	~~150 contracts~~
~~European Gasoil 0.2 MED Calendar Swap (Mediterranean) (also includes the European Gasoil 0.2 FOB MED leg of the European Gasoil 0.2 FOB MED vs. Gasoil Futures Swap Contract (EF)~~	~~150 contracts~~
~~European Gasoil 0.2 CIF MED Calendar Swap Contract (also includes the European Gasoil 0.2 CIF MED leg of the European Gasoil 0.2 CIF MED vs. ICE Gasoil Swap Contract (EX)~~	~~500 contracts~~
~~European Gasoil 10 PPM Rdam Barges Calendar Swap Contract (also includes the European Gasoil 10 PPM Rdam Barges leg of the European Gasoil 10 PPM Rdam Barges vs. ICE Gasoil Swap Contract (ET)~~	~~500 contracts~~
~~European ULSD 50 PPM CIF NWE Calendar Swap (also includes the European ULSD 50 PPM CIF NWE leg of the European ULSD 50 PPM CIF NWE vs. ICE Gasoil Swap Contract (EY)~~	~~500 contracts~~
~~European ULSD 50 PPM CIF MED Calendar Swap Contract (also includes the European ULSD 50 PPM CIF MED leg of the European ULSD 50 PPM CIF MED vs. ICE Gasoil Swap Contract (EE)~~	~~500 contracts~~
~~European ULSD 50 PPM FOB MED Calendar Swap Contract (also includes the European ULSD 50 PPM FOB MED leg of the European ULSD 50 PPM FOB MED vs. ICE Gasoil Swap Contract (EO)~~	~~500 contracts~~
~~European ULSD (Diesel) Rotterdam Calendar Swap~~	~~150 contracts~~
~~European ULSD NWE Calendar Swap (Northwest Europe)~~	~~150 contracts~~
~~European 1% Fuel Oil NWE (Northwest Europe) Calendar Swap Contract (also includes the 1% Fuel Oil NWE leg of the 1% Fuel Oil NWE Crack Spread Swap Contract (FI)~~	~~150 contracts~~
~~European 1% Fuel Oil Rotterdam Calendar Swap~~	~~150 contracts~~
~~European 3.5% Fuel Oil Rotterdam Calendar Swap Calendar Swap Contract (also includes the 3.5% NWE Fuel Oil leg of the 3.5% Fuel Oil Rdam Crack Spread Swap (FO) and the 3.5% Fuel Oil (Rdam) leg of the 3.5% Fuel Oil (Rdam) V. 3.5% FOB MED Spread Swap (FX)~~	~~150 contracts~~
~~European 3.5% Fuel Oil MED Calendar Swap (Mediterranean) includes the 3.5% FOB MED leg of the3.5% Fuel Oil (Rdam) V. 3.5% FOB MED Spread Swap (FX) and the 3.5% MED leg of the 3.5% Fuel Oil FOB MED Crack Spread Contract (FL)~~	~~150 contracts~~
~~European Singapore Fuel Oil 180cst Calendar Swap~~	~~150 contracts~~
~~European MED Gasoline (Platts) Swap (also includes The European Platts Gasoline leg of the European Platts Gasoline MED Crack Spread Swap (EP)~~	~~500 contracts~~
~~Northwest Europe Gasoline (Argus) Swap~~	~~500 contracts~~
~~Northwest Europe High-Low Fuel Oil Spread Swap~~	~~500 contracts~~
~~East-West Fuel Oil Spread Swap~~	~~500 contracts~~
~~WTI Bullet Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Light Sweet Crude Oil contract as indicated in Subsection I. above.~~	-
~~Dated to Frontline Brent Swap~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract as indicated in Subsection I. above and Dated Brent Calendar Swap Futures Contact in Subsection IV. above.~~	-
~~Brent (ICE) Calendar Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract indicated in Subsection I above.~~	-
~~WTI-Brent (ICE) Bullet Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract and the Light Sweet Crude Oil contract as indicated in Subsection I.~~	-
~~WTI-Brent (ICE) Calendar Swap~~	-

~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract and the Light Sweet Crude Oil contract as indicated in Subsection I.~~	
~~Brent-Dubai Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract indicated in Subsection I. above and the Dubai Calendar Swap (Platts) Contract indicated in Subsection IV. above.~~	-
~~European Gasoil Crack Spread Swap (includes (also includes Gasoil Calendar Swap (GX))~~	~~1,000 contracts~~
~~European Argus Gasoline Crack Spread Swap Contract~~	~~1,000 contracts~~
~~European Platts Gasoline MED Crack Spread Swap~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract as indicated in Subsection I. above and the European MED Swap Contract in Subsection IV. above.~~	-
~~European Naphtha Crack Spread Swap~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Brent Bullet Swap Contract as indicated in Subsection I. above and the in European Naphtha Calendar Swap Contract in Subsection IV. above.~~	-
~~European Gasoil 0.2 Rdam Barges vs. Gasoil Futures Swap~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the European Gasoil 0.2 Rotterdam Calendar Swap Contract and the Gasoil Calendar Swap (GX) as indicated in Subsection IV. above.~~	-
~~European Gasoil 0.2 CIF NWE vs. Gasoil Futures Swap~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the European Gasoil 0.2 NWE (Northwest Europe Calendar Swap Contract Contract and the Gasoil Calendar Swap (GX) as indicated in Subsection IV. above.~~	-
~~European Gasoil 0.2 CIF MED vs. Gasoil Futures Swap Contract (also includes Gasoil Calendar Swap (GX) and European Gasoil 0.2 CIF MED Calendar Swap Contract (GG)~~	~~500 Contracts~~
~~European Gasoil 0.2 FOB MED vs. Gasoil Futures Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the European Gasoil 0.2 MED (Mediterranean) Calendar Swap Contract and Gasoil Calendar Swap (GX) as indicated in Subsection IV. above.~~	-
~~European Gasoil 10 PPM Rdam Barges vs. Gasoil Futures Swap Contract (also includes the European Gasoil 10PPM Rdam Barges Calendar Swap Contract (GT) and the Gasoil Calendar Swap (GX)~~	~~500 Contracts~~
~~European ULSD 50 PPM CIF NWE vs. Gasoil Futures Swap (also includes European ULSD 50 PPM CIF NWE Calendar Swap (ES) and Gasoil Calendar Swap (GX)).~~	~~500 Contracts~~
~~European ULSD 50 PPM CIF MED vs. Gasoil Futures Swap Contract (also includes European ULSD 50 PPM CIF MED Calendar Swap Contract (EH) and the Gasoil Calendar Swap (GX))~~	~~500 Contracts~~
~~European ULSD 50 PPM FOB MED vs. Gasoil Futures Swap Contract (also includes European ULSD 50 PPM FOB MED Calendar Swap Contract (EL) and Gasoil Calendar Swap (GX))~~	~~500 Contracts~~
~~Jet CIF NWE vs. Gasoil Futures Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the European Jet Kerosene NWE (Northwest Europe) Calendar Swap and the Gasoil Calendar Swap (GX) as indicated in Subsection IV. above.~~	-
~~Jet Rdam Barges vs. Gasoil Futures Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the European Jet Kerosene Rotterdam Calendar Swap and the Gasoil Calendar Swap (GX) as indicated in Subsection IV. above~~	-
~~Singapore Gasoil vs. Rdam Gasoil Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the Singapore Gasoil Swap Contract Contract and the Gasoil Calendar Swap (GX) as indicated in Subsection IV. above.~~	-
~~Heating Oil Arb Swap: NYMEX Heating Oil v. Rdam Gasoil~~	-

~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the N.Y. Harbor No. 2 Heating Oil and the Gasoil Calendar Swap (GX) as indicated in Subsection I. above.~~	
~~3.5% Fuel Oil Rdam Crack Spread~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the European 3.5% Fuel Oil Rotterdam Calendar Swap Contract as indicated in Subsection IV. above.~~	-
~~1% Fuel Oil NWE Crack Spread Swap Contract~~ ~~Note: For purposes of this rule, positions in this contract are aggregated with positions in the European 1% Fuel Oil NWE (Northwest Europe) Calendar Swap Contract as indicated in Subsection IV. above.~~	-
~~3.5% Fuel Oil (Rdam) V. 3.5% FOB MED Spread Swap~~ ~~Note: For purposes of this rule, the 3.5% Fuel Oil (Rdam) leg of the 3.5% Fuel Oil (Rdam) V. 3.5% FOB MED Spread Swap (FX) is aggregated with the European 3.5% Fuel Oil Rotterdam Calendar Swap Contract (UV) and the 3.5% FOB MED leg of the 3.5% Fuel Oil (Rdam) V. 3.5% FOB MED Spread Swap is aggregated with positions in the European 3.5 Fuel Oil MED (Mediterranean) Calendar Swap Contract (UI) as indicated in Subsection IV. above.~~	-
~~3.5% Fuel Oil FOB MED Crack Spread Swap Contract~~ ~~Note: For purposes of this rule, the 3.5% FOB MED leg of the 3.5% Fuel Oil FOB MED Crack Spread Swap Contract (FL) is aggregated with positions in the European 3.5% Fuel Oil MED (Mediterranean) Calendar Swap Contract (UI) and the ICE Brent Crude Oil leg of the 3.5% Fuel Oil FOB MED Crack Spread Swap Contract (FL) is aggregated with the Brent Bullet Swap Contract (BB) as indicated in Subsection IV. above.~~	-
~~Singapore 180cst vs. 380cst Fuel Oil Spread Swap~~	~~500 contracts~~
~~Singapore 380cst Fuel Oil Swap~~	~~500 contracts~~
~~Singapore Gasoil Swap~~	~~500 contracts~~
~~Singapore Jet Kerosene Swap~~	~~500 contracts~~
~~Singapore Naphtha Swap~~	~~500 contracts~~
~~Singapore Jet vs. Gasoil Spread Swap~~	~~500 contracts~~
-	-
~~Cash-Settled Electricity Power Products~~	-
~~NYISO Zone A LBMP Swap (1)~~	~~1,000 contracts~~
~~NYMEX NYISO Zone A Calendar Day Peak LBMP Swap Contract (1)~~	~~1,000 contracts~~
~~NYISO Zone G LBMP Swap (2)~~	~~1,000 contracts~~
~~NYMEX NYISO Zone G Calendar Day Peak LBMP Swap Contract (2)~~	~~1,000 contracts~~
~~NYISO Zone J LBMP Swap (3)~~	~~1,000 contracts~~
~~NYMEX NYISO Zone J Calendar Day Peak LBMP Swap Contract (3)~~	~~1,000 contracts~~
~~ISO New England Internal Hub Peak LMP Swap (4)~~	~~500 contracts~~
~~NYMEX ISO New England Internal Hub Calendar Day Peak LMP Swap Contract (4)~~	~~500 contracts~~
~~DOW JONES Mid-Columbia Electricity Price Index Swap~~	~~500 contracts~~
~~DOW JONES NP15 Electricity Price Index Swap~~	~~500 contracts~~
~~DOW JONES Palo Verde Electricity Price Index Swap~~	~~500 contracts~~
~~DOW JONES SP15 Electricity Price Index Swap~~	~~500 contracts~~
~~NYISO Zone A Off-Peak LBMP Swap~~	~~500 contracts~~
~~NYISO Zone G Off-Peak LBMP Swap~~	~~500 contracts~~
~~NYISO Zone J Off-Peak LBMP Swap~~	~~500 contracts~~
~~PJM Western Hub Off-Peak LMP Swap~~	~~500 contracts~~
~~Northern Illinois Hub Off-Peak LMP Swap~~	~~500 contracts~~
~~AEP-Dayton Hub Off-Peak LMP Swap~~	~~500 contracts~~
~~ISO New England Internal Hub Off-Peak LMP Swap~~	~~500 contracts~~
~~AEP-Dayton Hub Calendar-Month LMP Swap (5)~~	~~500 contracts~~

AEP-Dayton Hub Calendar-Day LMP Swap (5)	500 contracts
Northern Illinois Hub Calendar-Month LMP Swap (6)	500 contracts
Northern Illinois Hub Calendar-Day LMP Swap (6)	500 contracts
Cinergy Hub Calendar-Month LMP Swap (7)	500 contracts
NYMEX Cinergy Hub Calendar Day Peak LMP Swap Contract (7)	500 contracts
Michigan Hub Calendar-Month LMP Swap	500 contracts
Michigan Hub Off-Peak LMP Swap	500 contracts
MISO Illinois Hub Calendar-Month LMP Swap	500 contracts
MISO Illinois Hub Off-Peak LMP Swap	500 contracts
Minnesota Hub Calendar-Month LMP Swap	500 contracts
Minnesota Hub Off-Peak LMP Swap	500 contracts
-	-

(1) The NYISO Zone A LBMP Swap and the NYMEX NYISO Zone A Calendar Day Peak LBMP Swap Contract are aggregated for current delivery month position limit purposes.

(2) The NYISO Zone G LBMP Swap and the NYMEX NYISO Zone G Calendar Day Peak LBMP Swap Contract are aggregated for current delivery month position limit purposes.

(3) The NYISO Zone J LBMP Swap and the NYMEX NYISO Zone J Calendar Day Peak LBMP Swap Contract are aggregated for current delivery month position limit purposes.

(4) The ISO New England Internal Hub Peak LMP Swap and the NYMEX ISO New England Internal Hub Calendar Day Peak LMP Swap Contract are aggregated for current delivery month position limit purposes.

(5) The NYMEX AEP-Dayton Hub Calendar-Month LMP Swap (PJM Interconnection, LLC) Contract and the NYMEX AEP-Dayton Hub Calendar-Day LMP Swap (PJM Interconnection, LLC) Contract are aggregated for current delivery month position limit purposes.

(6) The Northern Illinois Hub Calendar-Month LMP Swap (PJM Interconnection, LLC) Contract and the NYMEX Northern Illinois Hub Calendar-Day LMP Swap (PJM Interconnection, LLC) Contract are aggregated for current delivery month position limit purposes.

(7) The NYMEX Cinergy Hub Calendar-Month LMP Swap and the NYMEX Cinergy Hub Calendar Day Peak LMP Swap Contract are aggregated for current delivery month position limit purposes.

-	-
Cash-Settled Coal Products	-
-	-
Eastern Rail CSX Coal Swap	200 contracts
Western Rail PRB Coal Swap	200 contracts
-	-
Cash-Settled Natural Gas Products	-
Henry Hub Swap	-
Note: For purposes of this rule, positions in this contract are aggregated with positions in the Natural Gas futures contract.	
Henry Hub Natural Gas Penultimate Swap	-
Note: For purposes of this rule, positions in this contract are aggregated with positions in the Natural Gas futures contract.	-
MichCon Basis Swap (Platts IFERC)	500 contracts
Permian Basis Swap (Platts IFERC)	2,000 contracts
M-3 Basis Swap (Platts IFERC)	1,500 contracts
TCO Basis Swap (Platts IFERC)	2,500 contracts
Malin Basis Swap (NGI)	2,000 contracts

~~PG&E Citygate Basis Swap (NGI)~~	~~2,000 contracts~~
~~NGPL Texok Basis Swap (Platts IFERC)~~	~~1,000 contracts~~
~~NGPL LA Basis Swap (Platts IFERC)~~	~~500 contracts~~
~~ANR OK Basis Swap (Platts IFERC)~~	~~500 contracts~~
~~Sumas Basis Swap~~	~~1,000 contracts~~
~~NGPL Mid-Con Basis Swap (Platts IFERC)~~	~~500 contracts~~
~~Demarc Basis Swap (Platts IFERC)~~	~~1,000 contracts~~
~~Ventura Basis Swap (Platts IFERC)~~	~~2,000 contracts~~
~~Dominion Basis Swap (Platts IFERC)~~	~~2,000 contracts~~
~~Waha Basis Swap~~	~~2,000 contracts~~
~~CIG Rockies Basis Swap (Platts IFERC)~~	~~1,000 contracts~~
~~AECO/NIT Basis Swap~~	~~2,000 contracts~~
~~Chicago Basis Swap~~	~~2,000 contracts~~
~~Henry Hub Basis Swap~~	~~2,000 contracts~~
~~Houston Ship Channel Basis Swap~~	~~2,000 contracts~~
~~San Juan Basis Swap~~	~~2,000 contracts~~
~~SoCal Basis Swap~~	~~2,000 contracts~~
~~Transco Zone 6 Basis Swap~~	~~1,500 contracts~~
~~Northwest Rockies Basis Swap~~	~~2,000 contracts~~
~~Panhandle Basis Swap~~	~~2,000 contracts~~
~~Transco Zone 3 Basis Swap (Platts IFERC)~~	~~1,000 contracts~~
~~TETCO STX Basis Swap (Platts IFERC)~~	~~1,000 contracts~~
~~TETCO ELA Basis Swap (Platts IFERC)~~	~~500 contracts~~
~~Columbia Gulf Louisiana Basis Swap (Platts IFERC)~~	~~500 contracts~~
~~Chicago Index Swap~~	~~2,000 contracts~~
~~Permian Index Swap~~	~~2,000 contracts~~
~~Henry Hub Index Swap~~	~~2,000 contracts~~
~~Waha Index Swap~~	~~2,000 contracts~~
~~Panhandle Index Swap~~	~~2,000 contracts~~
~~Houston Ship Channel Index Swap~~	~~2,000 contracts~~
~~* Chicago Swing~~	~~2,000 contracts~~
~~* Permian Swing~~	~~2,000 contracts~~
~~* Henry Hub Swing~~	~~2,000 contracts~~
~~* Waha Swing~~	~~2,000 contracts~~
~~* Panhandle Swing~~	~~2,000 contracts~~
~~* Houston Ship Channel Swing~~	~~2,000 contracts~~
~~ANR Louisiana Basis~~	~~1,000 contracts~~
~~Kern River Wyoming Basis~~	~~1,000 contracts~~
~~Questar Basis~~	~~1,000 contracts~~
~~Tennessee 500 Leg Basis~~	~~1,500 contracts~~
~~Tennessee Zone 0 Basis~~	~~1,500 contracts~~
~~Texas Gas Zone SL Basis~~	~~1,000 contracts~~
~~Trunkline LA Basis~~	~~1,000 contracts~~
~~Sonat Basis (Platts IFERC) Futures Contract~~	~~500 contracts~~
~~Transco Zone 4 Basis (Platts IFERC) Futures Contract~~	~~500 contracts~~
~~FGT 3 Basis (Platts IFERC) Futures Contract~~	~~500 contracts~~
~~San Juan Index~~	~~2,000 contracts~~
~~Sumas Index~~	~~1,000 contracts~~

~~Rockies Index~~	~~2,000 contracts~~
~~SoCal Index~~	~~2,000 contracts~~
~~TETCO M-3 Index~~	~~1,500 contracts~~
~~Transco Zone 6 Index~~	~~1,500 contracts~~
~~PG&E Citygate Index~~	~~2,000 contracts~~
~~Dominion Index~~	~~2,000 contracts~~
~~*San Juan Swing~~	~~2,000 contracts~~
~~*Sumas Swing~~	~~1,000 contracts~~
~~*Kern Opal Swing~~	~~2,000 contracts~~
~~*SoCal Swing~~	~~2,000 contracts~~
~~*TETCO M-3 Swing~~	~~1,500 contracts~~
~~*Transco Zone 6 Swing~~	~~1,500 contracts~~
~~*PG&E Citygate Swing~~	~~2,000 contracts~~
~~*Dominion, South Point Swing~~	~~2,000 contracts~~

~~* The expiration position limits for the Swing contracts are applicable for the aggregate of each daily position during the expiration month, and are effective on the first calendar day of the expiration month continuing until the conclusion of trading in the expiring contract. No position for any one day during the expiration month may exceed one-tenth of the expiration position limit.~~

~~V. Option Contracts Listed Only for Clearing of Off-Exchange Transactions via NYMEX ClearPort℠ Clearing~~

~~Natural Gas Look-Alike Option~~
~~(Note: for purposes of this rule, this option contract will be aggregated with the Natural Gas futures contract as indicated in Subsection I, above.)~~

~~WTI Crude Oil Look-Alike Option~~
~~(Note: for purposes of this rule, this option contract will be aggregated with the Light Sweet Crude Oil futures contract as indicated in Subsection I, above.)~~

~~New York Harbor Unleaded Gasoline Look-Alike Option~~
~~(Note: for purposes of this rule, this option contract will be aggregated with the Unleaded Gasoline futures contract as indicated in Subsection I, above.)~~

~~New York Harbor Heating Oil Look-Alike Option~~
~~(Note: for purposes of this rule, this option contract will be aggregated with the Heating Oil futures contract as indicated in Subsection I, above.)~~

(C) The expiration month position limit for the PJM contracts are effective on the opening of trading on all business days when a contract month becomes the first nearby month (or spot month) and continues on an intra-day basis thereafter until the conclusion of trading in the expiring contract. The expiration month position limit shall be calculated on a net futures-equivalent basis.

~~The expiration month position limit for PJM electricity futures contracts listed for trading on the Exchange is 3,000 contract units (on any one day) in the aggregate for the following contracts:~~

~~PJM Calendar-Month LMP Swap (PJM Interconnection, LLC)~~
~~PJM Calendar-Week LMP Swap (PJM Interconnection, LLC)~~
~~PJM Calendar Day-Ahead LMP Swap (PJM Interconnection, LLC)~~

(D) The current delivery month position limits for platinum and palladium are effective on the business day prior to the first notice day for any delivery month. No person shall maintain any

position which, when combined with the number of contracts for which a delivery notice has been tendered or accepted during the delivery month, exceeds the maximum permissible current delivery month position limit for such contract.

~~The current delivery month position limits for metals futures contracts are:~~

~~(i)~~	~~Palladium~~	~~650 contracts~~
~~(ii)~~	~~Platinum~~	~~200 contracts~~

(1) Unless otherwise agreed, all orders received for execution on NYMEX ACCESS® shall be deemed to be cancelled if not executed during the trading session for which they were received.

9.34 Reporting Levels

(A) The quantities fixed for the purposes of filing a report under Rule 9.33 are **listed in Chapter 9, Appendix (A) below, under heading 9.34 Reporting Levels**:

~~Commodity~~	-
~~Crude Oil Light Sweet~~	~~350 contracts~~
~~NYMEX Europe Brent Crude Oil Futures Contract~~	~~350 contracts~~
~~PJM Calendar-Month-LMP Swap (PJM Interconnection, LLC)~~	~~1 contract~~
~~PJM Calendar-Week-LMP Swap (PJM Interconnection, LLC)~~	~~1 contract~~
~~PJM Calendar Day-Ahead-LMP Swap (PJM Interconnection, LLC)~~	~~1 contract~~
~~New York Harbor Unleaded Gasoline~~	~~150 contracts~~
~~New York Harbor Gasoline Blendstock (RBOB)~~	~~150 contracts~~
~~New York Heating Oil~~	~~250 contracts~~
~~Northwest Europe Gasoil~~	~~25 contracts~~
~~Liquefied Propane Gas~~	~~25 contracts~~
~~Natural Gas~~	~~175 contracts~~
~~Palladium~~	~~25 contracts~~
~~Platinum~~	~~50 contracts~~
~~Central Appalachian Coal~~	~~25 contracts~~
~~SO_2 Emissions Allowance~~	~~25 contracts~~
~~NOX Emissions Allowance~~	~~25 contracts~~
~~Banked NOX Emissions Allowance~~	~~25 contracts~~
~~One-Year Forward NOX Emissions Allowance Futures Contract~~	~~25 contracts~~
~~Two-Year Forward NOX Emissions Allowance Futures Contract~~	~~25 contracts~~
~~Three-Year Forward NOX Emissions Allowance Futures Contract~~	~~25 contracts~~
~~Crude Oil L.S. Options Long Put~~	~~350 contracts~~
~~Crude Oil L.S. Options Long Call~~	~~350 contracts~~
~~Crude Oil L.S. Options Short Put~~	~~350 contracts~~
~~Crude Oil L.S. Options Short Call~~	~~350 contracts~~
~~WTI Crude Oil Look-Alike Long Put~~	~~100 contracts~~
~~WTI Crude Oil Look-Alike Long Call~~	~~100 contracts~~
~~WTI Crude Oil Look-Alike Short Put~~	~~100 contracts~~
~~WTI Crude Oil Look-Alike Short Call~~	~~100 contracts~~
~~New York Heating Oil Long Put~~	~~250 contracts~~
~~New York Heating Oil Long Call~~	~~250 contracts~~
~~New York Heating Oil Short Put~~	~~250 contracts~~

~~New York Heating Oil Short Call~~	~~250 contracts~~
~~New York Harbor Heating Oil Look-Alike Long Put~~	~~100 contracts~~
~~New York Harbor Heating Oil Look-Alike Long Call~~	~~100 contracts~~
~~New York Harbor Heating Oil Look-Alike Short Put~~	~~100 contracts~~
~~New York Harbor Heating Oil Look-Alike Short Call~~	~~100 contracts~~
~~N.Y.H. Unleaded Gasoline Long Put~~	~~150 contracts~~
~~N.Y.H. Unleaded Gasoline Long Call~~	~~150 contracts~~
~~N.Y.H. Unleaded Gasoline Short Put~~	~~150 contracts~~
~~N.Y.H. Unleaded Gasoline Short Call~~	~~150 contracts~~
~~N.Y.H. Gasoline Blendstock (RBOB) Long Put~~	~~150 contracts~~
~~N.Y.H. Gasoline Blendstock (RBOB) Long Call~~	~~150 contracts~~
~~N.Y.H. Gasoline Blendstock (RBOB) Short Put~~	~~150 contracts~~
~~N.Y.H. Gasoline Blendstock (RBOB) Short Call~~	~~150 contracts~~
~~N.Y.H. Unleaded Gasoline Look-Alike Long Put~~	~~100 contracts~~
~~N.Y.H. Unleaded Gasoline Look-Alike Long Call~~	~~100 contracts~~
~~N.Y.H. Unleaded Gasoline Look-Alike Short Put~~	~~100 contracts~~
~~N.Y.H. Unleaded Gasoline Look-Alike Short Call~~	~~100 contracts~~
~~Platinum Options Long Put~~	~~50 contracts~~
~~Platinum Options Long Call~~	~~50 contracts~~
~~Platinum Options Short Put~~	~~50 contracts~~
~~Platinum Options Short Call~~	~~50 contracts~~
~~Heating Oil-Crude Oil L.S. Spread Long Put~~	~~25 contracts~~
~~Heating Oil-Crude Oil L.S. Spread Long Call~~	~~25 contracts~~
~~Heating Oil-Crude Oil L.S. Spread Short Put~~	~~25 contracts~~
~~Heating Oil-Crude Oil L.S. Spread Short Call~~	~~25 contracts~~
~~N.Y.H. Unleaded Gas-Crude Oil L.S. Spread Long Put~~	~~25 contracts~~
~~N.Y.H. Unleaded Gas-Crude Oil L.S. Spread Long Call~~	~~25 contracts~~
~~N.Y.H. Unleaded Gas-Crude Oil L.S. Spread Short Put~~	~~25 contracts~~
~~N.Y.H. Unleaded Gas-Crude Oil L.S. Spread Short Call~~	~~25 contracts~~
~~Natural Gas Options Long Put~~	~~175 contracts~~
~~Natural Gas Options Long Call~~	~~175 contracts~~
~~Natural Gas Options Short Put~~	~~175 contracts~~
~~Natural Gas Options Short Call~~	~~175 contracts~~
~~Natural Gas Look-Alike Long Put~~	~~100 contracts~~
~~Natural Gas Look-Alike Long Call~~	~~100 contracts~~
~~Natural Gas Look-Alike Short Put~~	~~100 contracts~~
~~Natural Gas Look-Alike Short Call~~	~~100 contracts~~
~~Central Appalachian Coal Options Long Put~~	~~25 contracts~~
~~Central Appalachian Coal Options Long Call~~	~~25 contracts~~
~~Central Appalachian Coal Options Short Put~~	~~25 contracts~~
~~Central Appalachian Coal Options Short Call~~	~~25 contracts~~
~~PJM Calendar-Month LMP Swap Options Long Put~~	~~1 contract~~
~~PJM Calendar-Month LMP Swap Options Long Call~~	~~1 contract~~
~~PJM Calendar-Month LMP Swap Options Short Put~~	~~1 contract~~
~~PJM Calendar-Month LMP Swap Options Short Call~~	~~1 contract~~

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~~Futures Contracts listed for Trading Only on NYMEX ClearPort(sm) Trading and also Listed for Clearing of Off-Exchange Transactions Through NYMEX~~

~~ClearPort(sm) Clearing~~	
~~Freight Route TC1 Swap~~	~~25 contracts~~
~~Freight Route TC4 Swap~~	~~25 contracts~~
~~Freight Route TC5 Swap~~	~~25 contracts~~
~~Freight Route TC2 Swap~~	~~25 contracts~~
~~Freight Route TD3 Swap~~	~~25 contracts~~
~~Freight Route TD5 Swap~~	~~25 contracts~~
~~Freight Route TD7 Swap~~	~~25 contracts~~
~~Freight Route TD9 Swap~~	~~25 contracts~~
~~Freight Route TD10D Swap~~	~~25 contracts~~
~~Henry Hub Swap~~	~~175 contracts~~
~~Henry Hub Natural Gas Penultimate Swap~~	~~100 contracts~~
~~WTI Calendar Swap~~	~~350 contracts~~
~~NYMEX-WTI-Brent Spread Calendar Swap~~	~~350 contracts~~
~~NYMEX Brent Calendar Swap~~	~~350 contracts~~
~~Dated Brent Calendar Swap~~	~~25 contracts~~
~~Louisiana Light Sweet Crude Oil~~	~~350 contracts~~
~~West Texas Sour Crude Oil~~	~~25 contracts~~
~~West Texas Intermediate Midland Crude Oil~~	~~350 contracts~~
~~Mars Blend Crude Oil~~	~~25 contracts~~
~~WTI - Bow River Swap~~	~~25 contracts~~
~~New York Harbor Gasoline Calendar Swap~~	~~150 contracts~~
~~New York Harbor Heating Oil Calendar Swap~~	~~250 contracts~~
~~New York Harbor Unleaded Gasoline vs. New York Harbor Heating Oil Swap~~	~~25 contracts~~
~~New York Harbor Conv. Gasoline vs. New York Harbor Unleaded Gasoline Spread Swap~~	~~150 contracts~~
~~New York Harbor LS Diesel vs. New York Harbor No. 2 Heating Oil Spread Swap~~	~~25 contracts~~
~~Gulf Coast Gasoline vs. Gulf Coast Heat Oil Spread Swap~~	~~25 contracts~~
~~Gulf Coast Jet vs. New York Harbor No. 2 Heating Oil Spread Swap~~	~~25 contracts~~
~~Los Angeles Jet Fuel vs. New York Harbor No. 2 Heating Oil Spread Swap~~	~~25 contracts~~
~~Los Angeles Carb Gasoline Swap~~	~~150 contracts~~
~~Los Angeles Carb Gasoline vs. New York Harbor Gasoline Swap~~	~~150 contracts~~
~~Gulf Coast No. 6 Fuel 3.0% Sulfur Swap~~	~~25 contracts~~
~~Gulf Coast No. 6 Fuel Oil Crack Swap~~	~~25 contracts~~
~~Gulf Coast Gasoline Calendar Swap~~	~~25 contracts~~
~~Gulf Coast Heating Oil Calendar Swap~~	~~25 contracts~~
~~Gulf Coast Jet Fuel Calendar Swap~~	~~25 contracts~~
~~New York Harbor Residual Fuel 1.0% Sulfur Swap~~	~~25 contracts~~
~~New York Harbor Residual Fuel Crack Swap~~	~~25 contracts~~
~~European Naphtha Calendar Swap~~	~~25 contracts~~
~~European Jet Kero NWE Calendar Swap (Northwest Europe)~~	~~25 contracts~~
~~European Jet Kero Rotterdam Calendar Swap~~	~~25 contracts~~
~~European Gasoil 0.2 Rotterdam Calendar Swap~~	~~25 contracts~~
~~European Gasoil 0.2 NWE Calendar Swap (Northwest Europe)~~	~~25 contracts~~
~~European Gasoil 0.2 MED Calendar Swap (Mediterranean)~~	~~25 contracts~~
~~European ULSD (Diesel) Rotterdam Calendar Swap~~	~~25 contracts~~

~~European ULSD NWE Calendar Swap (Northwest Europe)~~	~~25 contracts~~
~~European 1% Fuel Oil Calendar Swap (Northwest Europe)~~	~~25 contracts~~
~~European 1% Fuel Oil Rotterdam Calendar Swap~~	~~25 contracts~~
~~European 3.5% Fuel Oil Rotterdam Calendar Swap~~	~~25 contracts~~
~~European 3.5% Fuel Oil MED Calendar Swap (Mediterranean)~~	~~25 contracts~~
~~European Singapore Fuel Oil 180cst Calendar Swap~~	~~25 contracts~~
~~European MED Gasoline (Platts) Swap~~	~~25 contracts~~
~~Northwest Europe Gasoline (Argus) Swap~~	~~25 contracts~~
~~Northwest Europe High-Low Fuel Oil Spread Swap~~	~~25 contracts~~
~~East-West Fuel Oil Spread Swap~~	~~25 contracts~~
~~WTI Bullet Swap Contract~~	~~25 contracts~~
~~Brent Bullet Swap Contract~~	~~25 contracts~~
~~NYMEX Brent Bullet Swap Contract~~	~~25 contracts~~
~~NYMEX Brent-WTI Bullet Swap Contract~~	~~25 contracts~~
~~Dated to Frontline Brent Swap~~	~~25 contracts~~
~~Brent (ICE) Calendar Swap Contract~~	~~25 contracts~~
~~WTI-Brent (ICE) Bullet Swap Contract~~	~~25 contracts~~
~~WTI-Brent (ICE) Calendar Swap~~	~~25 contracts~~
~~Brent-Dubai Swap Contract~~	~~25 contracts~~
~~Gasoil Calendar Swap~~	~~25 contracts~~
~~European Gasoil Crack Spread Swap~~	~~25 contracts~~
~~European Argus Gasoline Crack Spread Swap Contract~~	~~25 contracts~~
~~European Platts Gasoline MED Crack Spread Swap~~	~~25 contracts~~
~~European Naphtha Crack Spread Swap~~	~~25 contracts~~
~~European Gasoil 0.2 Rdam Barges vs. Gasoil Futures Swap~~	~~25 contracts~~
~~European Gasoil 0.2 CIF NWE vs. Gasoil Futures Swap~~	~~25 contracts~~
~~European Gasoil 0.2 CIF MED vs. Gasoil Futures Swap Contract~~	~~25 contracts~~
~~European Gasoil 0.2 FOB MED vs. Gasoil Futures Swap Contract~~	~~25 contracts~~
~~European Gasoil 10 PPM Rdam Barges vs. Gasoil Futures Swap Contract~~	~~25 contracts~~
~~European Gasoil 0.2 CIF MED Calendar Swap Contract~~	~~25 contracts~~
~~European Gasoil 10 PPM Rdam Barges Calendar Swap Contract~~	~~25 contracts~~
~~European ULSD 50 PPM CIF NWE vs. Gasoil Futures Swap~~	~~25 contracts~~
~~European ULSD 50 PPM CIF MED vs. Gasoil Futures Swap Contract~~	~~25 contracts~~
~~European ULSD 50 PPM FOB MED vs. Gasoil Futures Swap Contract~~	~~25 contracts~~
~~European ULSD 50 PPM CIF NWE Calendar Swap~~	~~25 contracts~~
~~European ULSD 50 PPM CIF MED Calendar Swap Contract~~	~~25 contracts~~
~~European ULSD 50 PPM FOB MED Calendar Swap Contract~~	~~25 contracts~~
~~Jet CIF NWE vs. Gasoil Futures Swap Contract~~	~~25 contracts~~
~~Jet Rdam Barges vs. Gasoil Futures Swap Contract~~	~~25 contracts~~
~~Singapore Gasoil vs. Rdam Gasoil Swap Contract~~	~~25 contracts~~
~~Heating Oil Arb Swap: NYMEX Heating Oil v. Rdam Gasoil~~	~~25 contracts~~
~~3.5% Fuel Oil Rdam Crack Spread~~	~~25 contracts~~
~~3.5% Fuel Oil (Rdam) v. 3.5% FOB MED Spread Swap~~	~~25 contracts~~
~~3.5% Fuel Oil FOB MED Crack Spread Swap Contract~~	~~25 contracts~~
~~1% Fuel Oil NWE Crack Spread Swap Contract~~	~~25 contracts~~
~~Singapore 180cst vs. 380cst Fuel Oil Spread Swap~~	~~25 contracts~~
~~Singapore 380cst Fuel Oil Swap~~	~~25 contracts~~
~~Singapore Gasoil Swap~~	~~25 contracts~~

~~Singapore Jet Kerosene Swap~~	~~25 contracts~~
~~Singapore Naphtha Swap~~	~~25 contracts~~
~~Singapore Jet vs. Gasoil Spread Swap~~	~~25 contracts~~
~~NYISO Zone A LBMP Swap~~	~~25 contracts~~
~~NYMEX NYISO Zone A Calendar Day Peak LBMP Swap Contract~~	~~25 contracts~~
~~NYISO Zone G LBMP Swap~~	~~25 contracts~~
~~NYMEX NYISO Zone G Calendar Day Peak LBMP Swap Contract~~	~~25 contracts~~
~~NYISO Zone J LBMP Swap~~	~~25 contracts~~
~~NYMEX NYISO Zone J Calendar Day Peak LBMP Swap Contract~~	~~25 contracts~~
~~ISO New England Internal Hub Peak LMP Swap~~	~~25 contracts~~
~~NYMEX ISO New England Internal Hub Calendar Day Peak LMP Swap Contract~~	~~25 contracts~~
~~DOW JONES Mid-Columbia Electricity Price Index Swap~~	~~25 contracts~~
~~DOW JONES NP15 Electricity Price Index Swap~~	~~25 contracts~~
~~DOW JONES Palo Verde Electricity Price Index Swap~~	~~25 contracts~~
~~DOW JONES SP15 Electricity Price Index Swap~~	~~25 contracts~~
~~NYISO Zone A Off-Peak LBMP Swap~~	~~25 contracts~~
~~NYISO Zone G Off-Peak LBMP Swap~~	~~25 contracts~~
~~NYISO Zone J Off-Peak LBMP Swap~~	~~25 contracts~~
~~PJM Western Hub Off-Peak LMP Swap~~	~~25 contracts~~
~~Northern Illinois Hub Off-Peak LMP Swap~~	~~25 contracts~~
~~AEP-Dayton Hub Off-Peak LMP Swap~~	~~25 contracts~~
~~ISO New England Internal Hub Off-Peak LMP Swap~~	~~25 contracts~~
~~AEP-Dayton Hub Calendar-Month LMP Swap~~	~~25 contracts~~
~~AEP-Dayton Hub Calendar-Day LMP Swap~~	~~25 contracts~~
~~Northern Illinois Hub Calendar-Month LMP Swap~~	~~25 contracts~~
~~Northern Illinois Hub Calendar-Day LMP Swap~~	~~25 contracts~~
~~Cinergy Hub Calendar-Month LMP Swap~~	~~25 contracts~~
~~NYMEX Cinergy Hub Calendar Day Peak LMP Swap Contract~~	~~25 contracts~~
~~Cinergy Hub Off-Peak LMP Swap~~	~~25 contracts~~
~~Michigan Hub Calendar-Month LMP Swap~~	~~25 contracts~~
~~Michigan Hub Off-Peak LMP Swap~~	~~25 contracts~~
~~MISO Illinois Hub Calendar-Month LMP Swap~~	~~25 contracts~~
~~MISO Illinois Hub Off-Peak LMP Swap~~	~~25 contracts~~
~~Minnesota Hub Calendar-Month LMP Swap~~	~~25 contracts~~
~~Minnesota Hub Off-Peak LMP Swap~~	~~25 contracts~~
~~MichCon Basis Swap (Platts IFERC)~~	~~175 contracts~~
~~Permian Basis Swap (Platts IFERC)~~	~~175 contracts~~
~~M-3 Basis Swap (Platts IFERC)~~	~~25 contracts~~
~~TCO Basis Swap (Platts IFERC)~~	~~175 contracts~~
~~Malin Basis Swap (NGI)~~	~~25 contracts~~
~~PG&E Citygate Basis Swap (NGI)~~	~~175 contracts~~
~~NGPL Texok Basis Swap (Platts IFERC)~~	~~175 contracts~~
~~NGPL LA Basis Swap (Platts IFERC)~~	~~175 contracts~~
~~ANR OK Basis Swap (Platts IFERC)~~	~~175 contracts~~
~~Panhandle Basis Swap (Platts IFERC)~~	~~175 contracts~~
~~NGPL Mid-Con Basis Swap (Platts IFERC)~~	~~175 contracts~~
~~Demarc Basis Swap (Platts IFERC)~~	~~175 contracts~~

~~Ventura Basis Swap (Platts IFERC)~~	~~175 contracts~~
~~Dominion Basis Swap (Platts IFERC)~~	~~25 contracts~~
-	
~~Cash-Settled Contracts~~	
~~Dubai Crude Oil Calendar Swap~~	~~25 contracts~~
~~U.S. Gulf Coast Unl 87 Crack Spread Calendar~~	~~25 contracts~~
~~U.S. Gulf Coast No. 2 Crack Spread Calendar~~	~~25 contracts~~
~~Unl 87 Up-Down Spread Calendar Swap~~	~~25 contracts~~
~~No. 2 Up-Down Spread Calendar Swap~~	~~25 contracts~~
~~AECO/NIT Basis Swap~~	~~25 contracts~~
~~Chicago Basis Swap~~	~~175 contracts~~
~~Henry Hub Basis Swap~~	~~25 contracts~~
~~Houston Ship Channel Basis Swap~~	~~25 contracts~~
~~San Juan Basis Swap SoCal Basis Swap~~	~~25 contracts~~
~~SoCal Basis Swap~~	~~25 contracts~~
~~Transco Zone 6 Basis Swap~~	~~25 contracts~~
~~NYH Unleaded Crack Calendar Swap~~	~~25 contracts~~
~~NYH No. 2 Crack Calendar Swap~~	~~25 contracts~~
~~Northwest Rockies Basis~~	~~25 contracts~~
~~NYMEX Light Sweet Crude Oil Mini Futures Contract~~	~~350 contracts~~
~~NYMEX Europe miNY™ Brent Futures Contract~~	~~350 contracts~~
~~NYMEX Natural Gas Mini Futures Contract~~	~~175 contracts~~
~~NYMEX miNY Unleaded Gasoline Futures Contract~~	~~150 contracts~~
~~NYMEX miNY Heating Oil Futures Contract~~	~~250 contracts~~
~~CIG Rockies Basis Swap~~	~~25 contracts~~
~~Sumas Basis Swap~~	~~25 contracts~~
~~Waha Basis Swap~~	~~175 contracts~~
~~Transco Zone 3 Basis Swap~~	~~175 contracts~~
~~TETCO STX Basis Swap~~	~~175 contracts~~
~~TETCO ELA Basis Swap~~	~~175 contracts~~
~~Columbia Gulf Louisiana Basis Swap~~	~~175 contracts~~
~~Chicago Index Swap~~	~~25 contracts~~
~~Permian Index Swap~~	~~25 contracts~~
~~Henry Hub Index Swap~~	~~25 contracts~~
~~Houston Ship Channel Index Swap~~	~~25 contracts~~
~~Panhandle Index Swap~~	~~25 contracts~~
~~Waha Index Swap~~	~~25 contracts~~
~~Chicago Swing Swap~~	~~25 contracts~~
~~Permian Swing Swap~~	~~25 contracts~~
~~Henry Hub Swing Swap~~	~~25 contracts~~
~~Houston Ship Channel Swing Swap~~	~~25 contracts~~
~~Panhandle Swing Swap~~	~~25 contracts~~
~~Waha Swing Swap~~	~~25 contracts~~
~~Eastern Rail CSX Coal Swap~~	~~25 contracts~~
~~Western Rail PRB Coal Swap~~	~~25 contracts~~
~~ANR Louisiana Basis~~	~~25 contracts~~
~~Kern River Wyoming Basis~~	~~25 contracts~~
~~Questar Basis~~	~~25 contracts~~

~~Tennessee 500 Leg Basis~~	~~25 contracts~~
~~Tennessee Zone 0 Basis~~	~~25 contracts~~
~~Texas Gas Zone SL Basis~~	~~25 contracts~~
~~Trunkline LA Basis~~	~~25 contracts~~
~~Sonat Basis (Platts IFERC) Futures Contract~~	~~25 contracts~~
~~Transco Zone 4 Basis (Platts IFERC) Futures Contract~~	~~25 contracts~~
~~FGT 3 Basis (Platts IFERC) Futures Contract~~	~~25 contracts~~
~~San Juan Natural Gas Index~~	~~25 contracts~~
~~Sumas Index~~	~~25 contracts~~
~~Rockies Index~~	~~25 contracts~~
~~SoCal Natural Gas Index~~	~~25 contracts~~
~~TETCO M-3 Natural Gas Index~~	~~25 contracts~~
~~TRANSCO Zone 6 Natural Gas Index~~	~~25 contracts~~
~~PG&E Citygate NaturalGas Index~~	~~25 contracts~~
~~Dominion Natural Gas Index~~	~~25 contracts~~
~~San Juan Swing~~	~~25 contracts~~
~~Sumas Swing~~	~~25 contracts~~
~~Kern Opal Swing~~	~~25 contracts~~
~~SoCal Swing~~	~~25 contracts~~
~~TETCO M-3 Swing~~	~~25 contracts~~
~~TRANSCO Zone 6 Swing~~	~~25 contracts~~
~~PG&E Citygate Swing~~	~~25 contracts~~
~~Dominion, South Point Swing~~	~~25 contracts~~

Chapters 9.35 through 9.41 remain unchanged.

9.41 Special Capital Provisions for Clearing Members Guaranteeing and Clearing OTC Contracts Executed by NYMEX Floor Members

(A) Clearing Members that guarantee and clear OTC contracts, agreements or transactions pursuant to the program referenced in NYMEX Rule 6.21G must have and maintain at all times minimum working capital of at least $20 million

(B) A decline in a Clearing Member's working capital resulting from the application of this Rule shall be subject to the reporting requirements set forth in Rule 9.22.

Appendix A

Change History

Remainder of Chapter 9 is unchanged