

2004 MAR 19 11 4 11

March 19, 2004

Via E-Mail and US 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 04.36 - Notification
of Amendments to NYMEX Division Rules 9.26, 9.27 and 9.34**

Dear Ms. Jean Webb:

The New York Mercantile Exchange, Inc. ("NYMEX" or the "Exchange") hereby notifies the Commodity Futures Trading Commission ("CFTC") of amendments to NYMEX Division 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.

The amendments will become effective on March 22, 2004. Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the new amendments comply with the Act, including regulations under the Act.

Should you have any questions concerning the above, please contact the undersigned at 212-299-2940.

Very truly yours,

Nancy M. Minett
Vice President
Compliance Department

Attachments

cc: Thomas LaSala
Brian Regan

Amendments to NYMEX Rule 9.34

[Strikethroughs indicate deletions; underlining indicates additions]

9.34 Reporting Levels

(A) The quantities fixed for the purposes of filing a report under Rule 9.33 are:

Commodity

Crude Oil Light Sweet	350 contracts
NYMEX Brent Crude Oil	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 Heating Oil	250 contracts
Liquefied Propane Gas	25 contracts
Natural Gas	175 contracts
Palladium	25 contracts
Platinum	50 contracts
Central Appalachian Coal	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
<u>WTI Crude Oil Look-Alike Long Put</u>	<u>100 contracts</u>
<u>WTI Crude Oil Look-Alike Long Call</u>	<u>100 contracts</u>
<u>WTI Crude Oil Look-Alike Short Put</u>	<u>100 contracts</u>
<u>WTI Crude Oil Look-Alike Short Call</u>	<u>100 contracts</u>
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
<u>New York Harbor Heating Oil Look-Alike Long Put</u>	<u>100 contracts</u>
<u>New York Harbor Heating Oil Look-Alike Long Call</u>	<u>100 contracts</u>
<u>New York Harbor Heating Oil Look-Alike Short Put</u>	<u>100 contracts</u>
<u>New York Harbor Heating Oil Look-Alike Short Call</u>	<u>100 contracts</u>
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
<u>New York Harbor Unleaded Gasoline Look-Alike Long Put</u>	<u>100 contracts</u>
<u>New York Harbor Unleaded Gasoline Look-Alike Long Call</u>	<u>100 contracts</u>
<u>New York Harbor Unleaded Gasoline Look-Alike Short Put</u>	<u>100 contracts</u>
<u>New York Harbor Unleaded Gasoline Look-Alike Short Call</u>	<u>100 contracts</u>
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
<u>Natural Gas Look-Alike Long Put</u>	<u>100 contracts</u>
<u>Natural Gas Look-Alike Long Call</u>	<u>100 contracts</u>
<u>Natural Gas Look-Alike Short Put</u>	<u>100 contracts</u>
<u>Natural Gas Look-Alike Short Call</u>	<u>100 contracts</u>
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
Futures Contracts Traded Only on NYMEX ClearPortSM Trading	
Henry Hub Swap	175 contracts
WTI Calendar Swap	350 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
New York Harbor Residual Fuel 1.0% Sulfur Swap	25 contracts
New York Harbor Residual Fuel Crack Swap	25 contracts
NYISO Zone A LBMP Swap	25 contracts
NYISO Zone G LBMP Swap	25 contracts
NYISO Zone J LBMP 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

OTC Clearing Contracts*Physical Delivery Contracts*

Mid-Columbia Electricity	25 contracts
Palo Verde Electricity	25 contracts
PJM Electricity	25 contracts
<i>Cash-Settled Contracts</i>	
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
Panhandle Basis	25 contracts
E-Miny Crude Oil	350 contracts
E-Miny Natural Gas	175 contracts
CIG Rockies Basis Swap	25 contracts
Sumas Basis Swap	25 contracts
<u>Waha Basis Swap</u>	<u>175 contracts</u>
<u>Transco Zone 3 Basis Swap</u>	<u>175 contracts</u>
<u>TETCO STX Basis Swap</u>	<u>175 contracts</u>
<u>TETCO ELA Basis Swap</u>	<u>175 contracts</u>
<u>Columbia Gulf Louisiana Basis Swap</u>	<u>175 contracts</u>

Amendments to NYMEX Rule 9.26 and 9.27

[Strikethroughs indicate deletions, underlining indicates 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 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, a Crude Oil e-miNY(sm) contract shall be deemed equivalent to .50 of a Crude Oil light Sweet future cited in (i)(a) below. A Natural Gas e-miNY(sm) shall be deemed equivalent to .50 of a Natural Gas future cited in (x) 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:

I. Futures Contracts Listed for Open Outcry Trading

Net Futures or Futures- Equivalent Position Accountability Levels

Light Sweet Crude Oil (also includes WTI Calendar Swap, Crude Oil Average Price Options and Crude Oil Look-Alike Options)	20,000 contracts
NYMEX Brent Crude Oil	20,000 contracts
New York Harbor Unleaded Gasoline (also includes Unleaded Gasoline Average Price Options and Unleaded Gasoline Look-Alike Options)	7,000 contracts
New York Heating Oil (also includes NY Harbor Calendar Swap, Heating Oil Average Price Options and Heating Oil Look-Alike Options)	7,000 contracts

Natural Gas (also includes Henry Hub Swap and Natural Gas Look-Alike Options)	12,000 contracts
Liquefied Propane Gas	1,500 contracts
Palladium	625 contracts
Platinum	1,500 contracts
Central Appalachian Coal	5,000 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 Accountability 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 ClearPortsm **Net Futures or Futures-Equivalent Position Accountability Levels**

Mid-Columbia Electricity	5,000 contracts
Palo Verde Electricity	5,000 contracts
PJM Electricity	5,000 contracts

IV. Futures Contracts Listed for Trading Only on NYMEX ClearPortsm Trading and also Listed for Clearing of Off-Exchange Transactions Through NYMEX ClearPortsm 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.

Dubai Crude Oil Calendar Swap	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	10,000 contracts
--	------------------

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	10,000 contracts
---	------------------

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.

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
--	------------------

Cash-Settled Electricity Power Products

NYISO Zone A LBMP Swap	10,000 contracts
------------------------	------------------

NYISO Zone G LBMP Swap	10,000 contracts
------------------------	------------------

NYISO Zone J LBMP Swap	10,000 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 Basis Swap	12,000 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
NYH Unleaded Crack Calendar Swap	10,000 contracts
NYH No. 2 Crack Calendar 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
Option Contract Gross Option Quadrant Position Accountability Levels	
Crude Oil Light Sweet	40,000 contracts

NYMEX Brent Crude Oil	40,000 contracts
N.Y. Heating Oil	20,000 contracts
N.Y. Harbor Unleaded Gasoline	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

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.)

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

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

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.

(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, a Crude Oil e-miNY(sm) contract shall be deemed equivalent to .50 of a Crude Oil light

sweet future cited below. A Natural Gas e-miNY(sm) shall be deemed equivalent to .50 of a Natural Gas future cited in (x) 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

Crude Oil Light Sweet (also includes WTI Calendar Swap, and Crude Oil Average Price Options and WTI Crude Oil Look-Alike Options)	1,000 contracts
New York Harbor Unleaded Gasoline (also includes NY Harbor Calendar Swap, and Unleaded Gasoline Average Price Options and New York Harbor Unleaded Gasoline Look-Alike Options)	1,000 contracts
New York Heating Oil (also includes NY Harbor Calendar Swap, and Heating Oil Average Price Options and New York Harbor Heating Oil Look-Alike Options)	1,000 contracts
Natural Gas (also includes Henry Hub Swap and Natural Gas Look-Alike Option Contracts)	1,000 contracts
Liquefied Propane Gas	250 contracts
Central Appalachian Coal	200 contracts

Futures Contracts Listed for Trading Only on NYMEX ClearPortsm Trading and Listed for Clearing of Off-Exchange Transactions Through NYMEX ClearPortsm Clearing

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 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 ClearPortsm

Net Futures or Futures-Equivalent Expiration Position Limits

Physical Delivery Contracts

Mid-Columbia Electricity	350 contracts
Palo Verde Electricity	350 contracts
PJM Electricity	350 contracts

Cash-Settled Contracts

Net Futures or Futures-Equivalent Expiration Position Limits

Cash-Settled Crude Oil and Crude Oil Products

WTI Calendar

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.

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

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 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

Cash-Settled Electricity Power Products

NYISO Zone A LBMP Swap 1,000 contracts

NYISO Zone G LBMP Swap 1,000 contracts

NYISO Zone J LBMP Swap 1,000 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.

MichCon Basis Swap (Platts IFERC)	2,000 contracts
Permian Basis Swap (Platts IFERC)	2,000 contracts
M-3 Basis Swap (Platts IFERC)	2,000 contracts
TCO Basis Swap (Platts IFERC)	2,000 contracts
Malin Basis Swap (NGI)	2,000 contracts
PG&E Citygate Basis Swap (NGI)	2,000 contracts
NGPL Texok Basis Swap (Platts IFERC)	2,000 contracts
NGPL LA Basis Swap (Platts IFERC)	2,000 contracts
ANR OK Basis Swap (Platts IFERC)	2,000 contracts
Sumas Basis Swap	2,000 contracts
NGPL Mid-Con Basis Swap (Platts IFERC)	2,000 contracts
Demarc Basis Swap (Platts IFERC)	2,000 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)	2,000 contracts
AECO/NIT Basis Swap	500 contracts
Chicago Basis Swap	500 contracts
Henry Hub Basis Swap	500 contracts
Houston Ship Channel Basis Swap	500 contracts
San Juan Basis Swap	500 contracts
SoCal Basis Swap	500 contracts
Transco Zone 6 Basis Swap	500 contracts
NYH Unleaded Crack Calendar Swap	500 contracts
NYH No. 2 Crack Calendar Swap	500 contracts
Northwest Rockies Basis Swap	500 contracts
Panhandle Basis Swap	500 contracts

Transco Zone 3 Basis Swap (Platts IFERC)	500 contracts
TETCO STX Basis Swap (Platts IFERC)	500 contracts
TETCO ELA Basis Swap (Platts IFERC)	500 contracts
Columbia Gulf Louisiana Basis Swap (Platts IFERC)	500 contracts

IV. Option Contracts Listed Only for Clearing of Off-Exchange Transactions via NYMEX ClearPortSM 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 500 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 225 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.