

October 13, 2006

Via E-Mail

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

Re: Rule Certification. NYMEX Submission 06.121: Notification of New NYMEX Rules 9.27A, Expiration Position Accountability Levels, and 9.29A, Exemptions from Position Limits for Exposure Associated with NYMEX Physical versus Cash-Settled Arbitrage Transactions; Compliance Interpretive Notice 01-06 and Amendments to Chapter 9, Appendix A

RECEIVED
OCT 13 2006
OFFICE OF THE ACTING SECRETARY
CFTC

Dear Ms. Eileen Donovan:

The New York Mercantile Exchange ("NYMEX" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") of New NYMEX Rules 9.27A, Expiration Position Accountability Levels, and 9.29A, Exemptions from Position Limits for Exposure Associated with NYMEX Physical versus Cash-Settled Arbitrage Transactions; Compliance Interpretive Notice 01-06; and Amendments to Chapter 9, Appendix A.

Effective Monday, October 16, 2006, the Exchange will implement a number of changes regarding position limits in its energy contracts. The changes include the following:

- ◆ Disaggregation from the underlying physically-delivered contracts of specified cash-settled penultimate and last-day cash-settled futures contracts, as well as associated miNYs and European Options. Specified penultimate and last day cash-settled futures and options will be aggregated and subject to accountability handling. Please see attached MATRIX for specific contract information, as well as Chapter 9, Appendix A.
- ◆ Establishment of new Rule 9.27A, "Expiration Position Accountability Levels." This rule will define handling of the specified penultimate cash-settled futures/options, as well as the last day cash-settled futures contracts on an accountability basis.
- ◆ New Rule 9.29A, "Exemptions from Position Limits for Exposure Associated with NYMEX Physical versus Cash-Settled Arbitrage Transactions." This rule will define and provide structure to allow for an exemptive capability in the underlying physically delivered contracts where an arbitrage exists versus the associated penultimate and last day cash-settled futures and options contracts. Note: Formal filing/review and approval will be required.

- ◆ Issuance of Compliance Interpretive Notice 01-06, “Trading Activity in Physically-Delivered NYMEX Energy Contracts in Relation to NYMEX Cash-Settled Contracts.” This Notice seeks to raise awareness and make clear that attempts to effect market movement in the physical contracts to benefit open cash-settled positions may constitute an investigation and potential violation of substantive Exchange rules.
- ◆ Amendment to Chapter 9, Appendix A. Amendments include an increase in the Expiration Position Limit defined in Rule 9.27 for the Light Sweet Crude Oil Futures Contract to 3,000 net long or short (previously 2,000). Additionally, all applicable cash-settled penultimate futures and options, as well as last day cash-settled futures are highlighted to reflect the introduction of the previously cited new Rule 9.27A, “Expiration Position Accountability Levels.”

Pursuant to Section 5c(c) of the Commodity Exchange Act (“Act”) and CFTC Rule 40.6, the Exchange hereby certifies that the attached new rules comply with the Act, including regulations under the Act.

Should you have any questions regarding the above, please contact Anthony V. Densieski, Senior Director, Market Surveillance, at (212) 299-2881, and Bonnie H. Yurga, Director, Market Surveillance, at (212) 299-2879, or myself at (212) 299-2897.

Very truly yours,

Thomas F. LaSala
Senior Vice President
Compliance and Risk Management

cc: Brian Regan
Nancy Minett

New NYMEX Rule 9.27A - Expiration Position Accountability Levels

(A) Any person who owns or controls positions in excess of the levels cited in Chapter 9, Appendix (A) below, under heading 9.27A Expiration Position Accountability Levels, 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 hedging requirements (if any), provided, however, that if the principal or controller fails to supply such information as and when requested, the President or his designee may order the reduction of such position;

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

(3) agrees to comply with any limit prescribed by the President or his designee, and to decrease any open position if directed upon review of the information cited in item 1 above.

(4) The Expiration Position Accountability Levels for designated energy contracts are effective on the open of trading of the last three (3) trading days of the related physically delivered futures contracts. The expiration position limits shall be calculated on a net futures-equivalent basis and will aggregate appropriate contracts as identified in Chapter 9, Appendix A.

(5) Trading in the underlying physically delivered contract that is the basis for the settlement prices for all contracts subject to this rule shall additionally be subject to NYMEX Interpretive Notice 01-06.

New NYMEX Rule 9.29A - Exemptions from Position Limits for Exposure Associated with NYMEX Physical versus Cash Settled Arbitrage Transactions

(A) A person may apply to the Exchange for an exemption from the position limits set forth in Rule 9.27 related to contracts CL, NG, HO, HU and RB, where such exemption is in connection with open arbitrage positions in the associated Penultimate Cash-Settled Contracts (WS, HP, NP, BH, RT), miNY Contracts (QM, QG, QH, QU), Last Day Cash-Settled Contracts (HH, NN) and Cash-Settled Penultimate Options (LC, LN, LB, LG).

(B) Applicants for an exemption under this Rule shall apply to the President or his authorized representative (referred to as the "President"), on forms provided by the Exchange, not more than two (2) days after assuming a position in excess of position limits under this Rule.

The Application shall include: a list of the contracts for which exemption is requested; an agreement to comply with the limits imposed with respect to the proposed transactions; an agreement to comply with the By-Laws and Rules of the Exchange; agreement to initiate and liquidate positions in accordance with sound commercial practices and in an orderly manner; and such other information, and representations as may be required by the Exchange.

(C) Any person who receives approval to own or control positions pursuant to this Rule shall provide to the Exchange, upon the request of the Board, the Control Committee, or the President, any information or documentation requested relating to the exemption.

(D) The President shall, on the basis of the application and supplemental information which the Exchange may request, determine whether an exemption from speculative position limits shall be granted. The President may deny, condition or impose limitations upon an exemption request based upon the applicant's business needs, financial status and integrity, the bona fides of the underlying swap transactions, on the liquidity, depth and volume of the market for which the exemption is sought, and on such factors as the President deems appropriate. The President may review at any time exemptions granted under this Rule, and may modify, revoke or place limitations on the exemption.

(E) Nothing in this Rule shall in any way limit: (i) the authority of the Exchange to take emergency action; or (ii) the authority of the President to review at any time the position owned or controlled by any person and to direct that a position be reduced to the level provided for by Rule 9.27.

(F) Any person who has received from the President written authorization to exceed position limits imposed under Rule 9.27 must file with the Exchange an updated application annually, no later than the anniversary date of the initial authorization, or waive the exemption.

Notice No. 06-544
October 13, 2006

TO: All Exchange Members, Member Firms and Clearing Members

FROM: James E. Newsome, President

RE: **Compliance Interpretive Notice 01-06 - Trading Activity in Physically-Delivered NYMEX Energy Contracts in Relation to NYMEX Cash-Settled Contracts**

It is the responsibility of market users to conduct trading on an orderly basis in compliance with NYMEX rules. The NYMEX Compliance Staff, which monitors the markets to ensure that trading is orderly, focuses among other things on whether market users trading in the closing range of physical delivery ("physical") contracts while holding open positions in cash contracts that are settled at the same settlement price, are trading in an orderly and commercially reasonable manner.

The Compliance Department will closely review trading in the closing range of the physical contracts with special attention to any open cash-settled contracts. Where it appears that a market user is attempting, either through its own trading or in coordination with, or with the assistance of others, to effect market movement in the physical contracts to benefit an open cash-settled contract position, an investigation will commence.

To the extent that such activity is deemed by Compliance Staff to have been undertaken by a person or firm subject to the disciplinary jurisdiction of NYMEX, the Compliance Department will seek action through the existing disciplinary channels. Such actions may constitute violations of NYMEX rules that are major offenses, including but not limited to, Rule 8.55(A)(3) (dishonest conduct), Rule 8.55(A)(8) (manipulation or attempted manipulation), and Rule 8.55(A)(18) (conduct substantially detrimental to the interest of the Exchange).

Should such activity be deemed by Compliance Staff to have been conducted by a party(s) who is outside the direct jurisdiction of NYMEX, if deemed appropriate, the matter will be referred to the Commodity Futures Trading Commission or other regulatory agencies, and could additionally result in referrals to various law enforcement authorities as well.

Questions regarding this notice should be directed to Thomas LaSala, Senior Vice President, Compliance and Risk Management, at (212) 299-2897, Nancy Minett, Vice President, Compliance, at (212) 299-2940, or Adam Wernow, Compliance Counsel, at (212) 299-2851.

Expiration Limit/Expiration Accountability Level Matrix

<u>Physical Contract</u>	<u>Last Day Cash Complex</u>	<u>Penultimate Cash Complex</u>
Crude Oil (CL) 1,000 Barrels		Crude Oil Financial (WS) 1,000 Barrels Crude Oil m1NY (QM) 500 Barrels Crude Oil European Option (LC)
Expiration Limit 3,000 contracts	Last Day Accountability Level 2,000 contracts (not currently applicable)	Penultimate Accountability Level 2,000 contracts (aggregate all above)
Natural Gas (NG) 10,000 MMBTU	Natural Gas Financial (HH) 10,000 MMBTU Natural Gas Financial (NN) 2,500 MMBTU	Natural Gas Financial (HP) 10,000 MMBTU Natural Gas Financial (NP) 2,500 MMBTU Natural Gas m1NY (QG) 2,500 MMBTU Natural Gas European Option (LN)
Expiration Limit 1,000 net contracts	Last day Accountability Level 1,000 contracts (aggregate all above)	Penultimate Accountability Level 1,000 contracts (aggregate all above)
NY Harbor Heating Oil (HO) 42,000 gallons		Heating Oil Financial (BH) 42,000 gallons Heating Oil m1NY (QH) 21,000 gallons Heating Oil European Option (LB)
Expiration Limit 1,000 net contracts		Penultimate Accountability Level 1,000 contracts (aggregate all above)
NY Harbor RBOB Unleaded Gasoline (RB) 42,000 gallons		RBOB Unleaded Gasoline Financial (RT) 42,000 gallons RBOB Unleaded Gasoline m1NY (QU) 21,000 gallons
Expiration Limit 1,000 net contracts		Penultimate Accountability Level 1,000 contracts (aggregate all above)

Rule	Commodity Code	Appendix (A), Chapter 9	Contract Name	Rule	Commodity Code	All Any One Month	Expiration	Expiration	Expiration	Reporting	Aggregate	Aggregate
Chapter						Accountability	Month	Accountability	Accountability	Level	into (1)	Aggregate
						Level	Limit	Level	Level Last		into (2)	into (2)
						Rule 9.2.6	Rule 9.2.7	Penultimate Contracts*	Day Contracts*	Rule 9.3.4		
								Rule 9.2.7A	Rule 9.2.7A			
			Petroleum									
			USA									
			Gulf Coast									
			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	
			Heating Oil Financial Futures Contract	825	BH	7,000	1,000	1,000		100	HO BH	
			New York Harbor Heating Oil Look-Alike Option	551	LB	7,000	1,000	1,000		100	HO BH	
			NYMEX m1NY Heating Oil Futures Contract	404	OH	7,000	1,000	1,000		250	HO BH	
			RB0B 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	
			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	250/1,000			25	HU	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	1,000/1,000			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 (RB0B) Futures Contract	191	RB	7,000	1,000			150	RB	
			RB0B Calendar Swap	556	RL	7,000	1,000			25	RB	
			RB0B Up-Down Calendar Swap Contract	557	RV	7,000/7,000	1,000/1,000			25	RB	GS
			New York Harbor Gasoline Blendstock Option Contract	335	OB	7,000	1,000			150	RB	
			RB0B Gasoline Financial Contract	555	RT	7,000	1,000	1,000		25	RB RT	
			NYMEX m1NY Gasoline Futures Contract	403	OU	7,000	1,000	1,000		150	RB RL	
			Petroleum Product Futures Contracts - New York Harbor	190	HU	7,000	250			150	HU	
			New York Harbor Unleaded Gasoline Look-Alike Option	552	LG	7,000	1,000	250		100	HO LG	
			New York Harbor Conv. Gasoline vs. New York Harbor Unleaded Gasoline Spread Swap Contract	605	MJ	10,000/10,000	1,000/250			150	MJ	HU
			New York Harbor Gasoline Calendar Swap Contract	602	MS	7,000	250			150	HU	
			Unleaded Gasoline Average Price Option	331	AU	7,000	250			150	HU	
			NYMEX Uni 87 Up-Down Spread Calendar Swap (Platts) Contract	514	UU	7,000/10,000	250/1,000			25	HU	GS
			NYMEX Unleaded Gasoline Option Contract	330	GO	20,000	250			150	HU	
			Unleaded Gasoline Calendar Spread Options Contract	393	YA, YB, YC, YM, YZ	7,000	250			150	HU	
			Los Angeles CARB Gasoline vs. New York Harbor Gasoline Swap Contract	611	MI	10,000/7,000	1,000/250			150	MH	HU
			New York Harbor Residual Fuel 1.0% Sulfur Swap Contract	614	MM	10,000	1,000			25	MM	
			West Coast									
			Los Angeles CARB Gasoline Swap Contract	610	MH	10,000	1,000			150	MH	

Appendix (A), Chapter 3

Contract Name	Rule Chapter	Commodity Code	All/Any One Month Accountability Level	Expiration Month Limit	Expiration Accountability Level	Expiration Accountability Level Last Day Contracts*	Reporting Level	Aggregate Intgr (1)	Aggregate Intgr (2)
			Rule 9.26	Rule 9.27	Penultimate Contracts*		Rule 9.34		
Cushing, Oklahoma									
Light "Sweet" Crude Oil Futures Contract	200	CL	20,000	3,000			350	CL	
Crude Oil Option Contract	310	LO	40,000	3,000			350	CL	
NYMEX WTI Average Price Option	341	AO	20,000	3,000			350	CL	
NYMEX WTI Calendar Swap Contract	510	CS	20,000	3,000			350	CL	
Crude Oil Calendar Spread Options Contract	380	WA, WB, WC, WM, WZ	20,000	3,000			350	CL	
Crude Oil Daily Option	833	CD	N/A				N/A	CL	
WTI Crude Oil Financial Contract	691	WS	20,000	2,000	2,000		25	CL WS	
WTI Crude Oil Look-Alike Option	550	LC	20,000	2,000	2,000		100	CL WS	
NYMEX Light Sweet Crude Oil mNY Futures Contract	401	QM	20,000	2,000	2,000		350	CL WS	
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
REOB Crack Spread Swap	559	RM	7,000/20,000	1,000/2,000			25	RB	CL
Unleaded Gasoline-Crude Oil Spread Option Contract	340	LC	20,000/7,000	2,000/250			25	CL	HU
NYMEX New York Harbor Unleaded Gasoline Crack Calendar Swap Contract	522	UK	20,000/7,000	2,000/250			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
EUROPE									
Baltic									
NYMEX REBCO Futures Contract	206	RE	10,000	730			25	RE	
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 Europe mNY Brent Futures Contract (See NYMEX Europe Ltd)		OB					350	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 Financial 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	687	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
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

Appendix (A), Chapter 9

Contract Name		Rule Chapter	Commodity Code	All(Any One Month) Accountability Level	Expiration Month Limit	Expiration Accountability Level	Expiration Accountability Level Last Day Contracts*	Reporting Level	Aggregate Into (1)	Aggregate Into (2)	
				Rule 9.28	Rule 9.27	Rule 9.34					
	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)										
	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										
	European Gasoil 0.2 MED (Mediterranean) Calendar Swap Contract	665	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										

Appendix (A), Chapter 9

Contract Name	Rule Chapter	Commodity Code	All/Any One Month		Expiration Month Limit	Expiration Accountability Level	Expiration Accountability Level Last Day Contracts*	Reporting Level	Aggregate Into (1)	Aggregate Into (2)
			Level	Rule 9.26						
NYMEX Dubai Crude Oil Calendar Swap (Platts) Contract	511	DC	10,000	Rule 9.26	1,000	Penultimate Contracts*	Rule 9.34	DC		
ASIA/PACIFIC										
Singapore 380 cst Fuel Oil Futures Contract	675	HZ	7,000		1,000		25	HZ		
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 TC3 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		
NYMEX mNYM Platinum Futures Contract	405	PQ	1,500		200		50	PL		
Palladium Futures Contract	100	PA	1,000		650		25	PA		
NYMEX mNYM Palladium Futures Contract	406	LQ	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		
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	OX	5,000		200		25	OX		
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 Option Contract	370	ON	20,000		1,000		175	NG		

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Rule Chapter	Commodity Code	Contract Name	All/Any One Month		Expiration Month	Expiration Level	Expiration Accountability	Accountability Level Last	Reporting Level	Aggregate Into (1)	Aggregate Aggregate Into (2)
			Accountability Level	Limit							
391	IA, IB, IC, IE, IM, IZ	Natural Gas Calendar Spread Options Contract	Rule 3.26	12,000	Rule 3.27	1,000	Rule 3.27	1,000	175	NG	
832	KD	Natural Gas Daily Option	NA	1,000					NA	HH	
824	HP	Henry Hub Penultimate Financial Futures Contract	12,000	1,000					100	NG HP	
560	LN	Natural Gas Look-Alike Option	12,000	1,000					100	NG HP	
529	NP	Henry Hub Natural Gas Penultimate Swap Futures Contract	12,000	1,000					100	NG HP	
402	QG	NYMEX Natural Gas mNYFutures Contract	12,000	1,000					175	NG HF	
823	HH	Henry Hub Financial Last Day Futures Contract	12,000	1,000			1,000		100	NG HH	
508	NN	Henry Hub Swap Futures Contract	12,000	1,000			1,000		175	NG HH	
632	PG	Appalachia Dominion Basis Swap (Platts IFERC) Contract	10,000	2,000					25	PG	
794	IH	Dominion Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	2,000					25	IH	
784	SH	Dominion, South Point Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000					25	SH	
516	NA	Canadian NYMEX AECO/NIT Basis Swap (NGX/CGPR) Contract	10,000	2,000					25	NA	
808	DW	Dawn Natural Gas Basis Contract (Platts IFERC)	10,000	2,000					25	DW	
818	OW	Dawn Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000					25	OW	
811	IO	Dawn Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	2,000					25	IO	
628	NK	NYMEX Sumas Basis Swap (Platts IFERC) Contract	10,000	1,000					25	NK	
797	IU	Sumas Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	1,000					25	IU	
789	SU	Sumas Natural Gas Swing Contract (Platts Gas Daily)	10,000	1,000					25	SU	
517	NB	Citygates NYMEX Chicago Basis Swap (NGI) Contract	10,000	2,000					175	NB	
700	IS	Chicago Natural Gas Index Contract (Platts Gas Daily / NGI)	10,000	2,000					25	IS	
750	SS	Chicago Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000					25	SS	
619	NF	MichCon Basis Swap (Platts IFERC) Contract	10,000	500					175	NF	
624	PC	PG&E Citygate Basis Swap (NGI) Contract	10,000	2,000					175	PC	
792	IK	PG&E Citygate Natural Gas Index Contract (Platt Gas Daily/NGI)	10,000	2,000					25	IK	
786	SK	PG&E Citygate Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000					25	SK	
621	NX	M-3 Basis Swap (Platts IFERC) Contract	10,000	1,500					25	NX	
798	IX	TETCO M-3 Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	1,500					25	IX	
790	SX	TETCO M-3 Natural Gas Swing Contract (Platts Gas Daily)	10,000	1,500					25	SX	
521	NZ	NYMEX Transco Zone 6 Basis Swap (Platts IFERC) Contract	10,000	1,500					25	NZ	
799	IT	Transco Zone 6 Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	1,500					25	IT	
791	ST	Transco Zone 6 Natural Gas Swing Contract (Platts Gas Daily)	10,000	1,500					25	ST	
518	NH	East Houston - Katy NYMEX Houston Ship Channel Basis Swap (Platts IFERC) Contract	10,000	2,000					25	NH	
703	IP	Houston Ship Channel Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	10,000	2,000					25	IP	
753	SM	Houston Ship Channel Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000					25	SM	
		East Texas - North Louisiana									

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Contract Name	Rule Chapter	Commodity Code	All/Any One Month Accountability Level	Expiration Month Limit	Expiration Accountability Level	Expiration Accountability Level Last	Reporting Level	Aggregate Info (1)	Aggregate Info (2)
			Rule 9.26	Rule 9.27	Penultimate Contracts*	Day Contracts*	Rule 9.34		
NGPL Texok Basis Swap (Platts IFERC) Contract	625	PD	10,000	1,000			175	PD	
NGPL TexOk Natural Gas Swing Contract (Platts Gas Daily)	821	OX	10,000	1,000			25	OX	
NGPL TexOk Natural Gas Index (Platt Gas Daily/Platts IFERC) Contract	814	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)	816	SQ	10,000	500			25	SQ	
ANR Oklahoma Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	809	IQ	10,000	500			25	IQ	
CenterPoint Natural Gas Basis Contract (Platts IFERC)	807	PW	10,000	2,000			25	PW	
CenterPoint Natural Gas Swing Contract (Platts Gas Daily)	817	VX	10,000	2,000			25	VX	
CenterPoint Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	810	II	10,000	2,000			25	II	
NGPL Mid-Con Basis Swap (Platts IFERC) Contract	629	NL	10,000	500			175	NL	
NGPL MidCon Natural Gas Swing Contract (Platts Gas Daily)	820	PX	10,000	500			25	PX	
NGPL MidCon Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	813	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	
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	

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Rule Chapter	Commodity Code	Contract Name	All/Any One Month Accountability Level Rule 9.26	Expiration Month Limit Rule 9.27	Expiration Accountability Level Penultimate Contracts*	Expiration Accountability Level Last Day Contracts*	Reporting Level Rule 9.34	Aggregate into (1)	Aggregate into (2)
New Mexico - San Juan Basis									
519	NJ	NYMEX San Juan Basis Swap (Platts IFERC) Contract	10,000	2,000			25	NJ	
796	IJ	San Juan Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	2,000			25	IJ	
787	SJ	San Juan Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000			25	SJ	
Permian Basin									
620	PM	Permian Basis Swap (Platts IFERC) Contract	10,000	2,000			175	PM	
701	IL	Permian Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	10,000	2,000			25	IL	
751	SL	Permian Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000			25	SL	
634	NW	NYMEX Waha Basis Swap (Platts IFERC) Futures Contract	10,000	2,000			175	NW	
705	IY	Waha Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	10,000	2,000			25	IY	
755	SY	Waha Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000			25	SY	
Rockies									
785	SR	Kern Opal Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000			25	SR	
768	NV	Kern River Basis (Platts IFERC) Futures Contract	10,000	1,000			25	NV	
633	CI	NYMEX CIG Rockies Basis Swap (Platts IFERC) Futures Contract	10,000	1,000			25	CI	
769	TA	Questar Basis (Platts IFERC) Futures Contract	10,000	1,000			25	TA	
524	NR	NYMEX Rockies Basis Swap (Platts IFERC) Contract	10,000	2,000			25	NR	
795	IR	Rockies Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	2,000			25	IR	
South-Corpus Christi									
641	TX	TETCO STX Basis Swap (Platts IFERC) Contract	10,000	1,000			175	TX	
Others									
630	PE	Demarc Basis Swap (Platts IFERC) Contract	10,000	1,000			175	PE	
819	DT	Demarc Natural Gas Swing Contract (Platts Gas Daily)	10,000	1,000			25	DT	
812	DI	Demarc Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	1,000			25	DI	
623	PB	Malin Basis Swap (NGI) Contract	10,000	2,000			25	PB	
520	NS	NYMEX SoCal Basis Swap (NGI) Contract	10,000	2,000			25	NS	
793	IF	SoCal Natural Gas Index Contract (Platt Gas Daily/NGI)	10,000	2,000			25	IF	
788	SF	SoCal Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000			25	SF	
631	PF	Ventura Basis Swap (Platts IFERC) Contract	10,000	2,000			175	PF	
822	VS	Ventura Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000			25	VS	
815	VI	Ventura Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	2,000			25	VI	
Propane									
230	PN	Liquefied Propane Gas Futures Contract	1,500	250			25	PN	
Electricity									
826	HT	ERCOT Houston Peak Swap (Platts Megawatt Daily) Contract	5,000	500			25	HT	
826a	HE	ERCOT Houston Calendar Day Peak Swap (Platts Megawatt Daily) Contract	5,000	500			25	HT	
829	HN	ERCOT Houston MCPP Trading Hub Peak Swap Contract	5,000	500			25	HN	
829a	HY	ERCOT Houston MCPP Trading Hub Calendar Day Peak Swap Contract	5,000	500			25	HN	
827	MT	ERCOT North Peak Swap (Platts Megawatt Daily) Contract	5,000	500			25	MT	

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Contract Name	Rule Chapter	Commodity Code	All/Any One Month		Expiration Month Limit	Expiration Accountability Level	Expiration Level	Reporting Level	Aggregate Into (1)	Aggregate Into (2)
			Accountability Level	Level						
			Rule 9.26	Penultimate Contracts*	Rule 9.27	Day Contracts*	Rule 9.34			
ERCOT North Calendar Day Peak Swap (Platts Megawatt Daily) Contract	827a	MC	5,000		500			25	MT	
ERCOT North MCPe Trading Hub Peak Swap Contract	830	MN	5,000		500			25	MN	
ERCOT North MCPe Trading Hub Calendar Day Peak Swap Contract	830a	MY	5,000		500			25	MN	
ERCOT Seller's Choice Peak Swap (Platts Megawatt Daily) Contract	828	VT	5,000		500			25	VT	
ERCOT Seller's Choice Calendar Day Peak Swap (Platts Megawatt Daily) Contract	828a	VC	5,000		500			25	VT	
ERCOT Hub Average MCPe Trading Hub Peak Swap Contract	831	VN	5,000		500			25	VN	
NYMEX ERCOT Hub Average MCPe Trading Hub Calendar Day Peak Swap Contract	831a	VY	5,000		500			25	VN	
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	
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	
NYMEX NYISO Zone G Off-Peak LBMP Swap Contract	617a	KH	5,000		500			25	GN	
NYMEX NYISO Zone J Calendar Day Peak LBMP Swap Contract	618b	JN	10,000/10,000		1,000/1,000			25	JN	
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	
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	
NYISO Zone A LBMP Swap Contract	616	KA	10,000/10,000		1,000/1,000			25	AN	
NYISO Zone G LBMP Swap Contract	617	KG	10,000/10,000		1,000/1,000			25	GN	
NYISO Zone J LBMP Swap Contract	618	KJ	10,000/10,000		1,000/1,000			25	JN	
NYMEX AEP-Dayton Hub Calendar-Day LMP Swap (PJM Interconnection, LLC) Contract	766	VD	5,000/5,000		500/500			25	VD	
NYMEX AEP-Dayton Hub Calendar-Month LMP Swap (PJM Interconnection, LLC) Contract	765	VM	5,000		500			25	VD	
NYMEX AEP-Dayton Hub Off-Peak LMP Swap (PJM Interconnection, LLC) Contract	765a	VP	5,000/5,000		500/500			25	VD	
NYMEX Cinergy Hub Calendar-Day Peak LMP Swap Contract	774b	CC	5,000/5,000		500/500			25	CC	
NYMEX Cinergy Hub Calendar-Month LMP Swap Contract	774	EM	5,000/5,000		500/500			25	CC	
NYMEX Cinergy Hub Off-Peak LMP Swap Contract	774a	EJ	5,000		500			25	CC	
NYMEX ISO New England Internal Hub Calendar Day Peak LMP Swap Contract	756b	CE	5,000/5,000		500/500			25	CE	
NYMEX ISO New England Internal Hub Off-Peak LMP Swap Contract	756a	KI	5,000		500			25	CE	
NYMEX ISO New England Internal Hub Peak LMP Swap Contract	756	NI	5,000/5,000		500/500			25	CE	

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Contract Name	Rule Chapter	Commodity Code	All/Any One Month		Expiration Month Limit	Expiration		Reporting Level	Aggregate Info (1)	Aggregate Info (2)
			Accountability Level	Level		Accountability Level	Level			
			Rule 9.26	Rule 9.27	Rule 9.34					
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		

* Please see Trading Restrictions in Rule 9.27 A(A)(4)