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February 16, 2006

OFFICE OF THE SECRETARIAT

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 06.26: Notification of Amendments to NYMEX Division Rules 9.26, 9.27, and 9.34 for Twenty-Five New European Energy Futures Contracts.

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 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, for twenty-five new European Energy Futures contracts.

Effective for Tuesday, February 21, 2006, these amendments include the addition of position limits, accountability levels, and reporting levels for twenty-five new European Energy Futures contracts. Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the attached rule amendment complies 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 Nicholas G. Galati, Director, Market Surveillance, at (212) 299-2920.

Very truly yours,

Thomas LaSala
Senior Vice President
Compliance and Risk Management

cc: Brian Regan
Nancy Minett

[Amendments to NYMEX Rule 9.26, 9.27 and 9.34

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 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:

	Net Futures or Futures- Equivalent Position Accountability Levels
I. Futures Contracts Listed for Open Outcry Trading	
Light "Sweet" Crude Oil Futures Contract (also includes NYMEX Light Sweet Crude Oil Mini Futures Contract, NYMEX WTI Calendar Swap Contract, WTI Brent WTI-Brent Crude Oil Spread Calendar Swap Futures, NYMEX WTI Average Price Option, WTI Crude Oil Look-Alike Option and Crude Oil Option Contract, <u>WTI legs of the WTI Bullet Swap Contract (WS), WTI-Brent (ICE) Bullet Swap Contract (BY) and WTI-Brent (ICE) Calendar Swap (BK)</u>)	20,000 contracts <u>20,000 contracts</u>
<u>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)</u>	

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) and the 1% Fuel Oil NWE Crack Spread Swap Contract (FI)

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, <u>the Heating Oil leg of the Heating Oil Arb Swap: NYMEX Heating Oil v. Rdam Gasoil (HA)</u> 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 ClearPort(sm) Clearing

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)

None	None
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IV. Futures Contracts Listed for Trading Only on NYMEX

Net Futures

**Net Futures
or Futures-
Equivalent
Position
Accountability
Levels**

**Net Futures
or Futures-
Equivalent
Position
Accountability
Levels**

ClearPortsm Trading and also Listed for Clearing of Off-Exchange Transactions Through NYMEX ClearPortsm Clearing

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
European Jet Kero NWE Calendar Swap (Northwest Europe) <u>(also includes the Jet CIF NWE leg of the Jet CIF NWE vs. Gasoil Futures Swap Contract (JC))</u>	1,500 contracts
European Jet Kero Rotterdam Calendar Swap <u>Contract (also includes the Jet Rdam Barges leg of the Jet Rdam Barges vs. Gasoil Futures Swap Contract (JR))</u>	1,500 contracts
European Gasoil 0.2 Rotterdam <u>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))</u>	1,500 contracts
European Gasoil 0.2 NWE Calendar Swap (Northwest Europe) <u>(also includes the European Gasoil 0.2 CIF NWE Cargoes leg of the European Gasoil 0.2 CIF NWE vs. Gasoil Futures Swap (EC))</u>	1,500 contracts
European Gasoil 0.2 MED Calendar Swap (Mediterranean) <u>(also includes the European Gasoil 0.2 FOB MED leg of the European Gasoil 0.2 FOB MED vs. Gasoil Futures Swap Contract (EF))</u>	1,500 contracts
European ULSD (Diesel) Rotterdam Calendar Swap	1,500 contracts
European ULSD NWE Calendar Swap (Northwest Europe)	1,500 contracts
European 1% Fuel Oil <u>NWE (Northwest Europe) Calendar Swap Contract (Northwest Europe) (also includes the 1% Fuel Oil NWE leg of the 1% Fuel Oil NWE Crack Spread Swap Contract (FI))</u>	1,500 contracts
European 1% Fuel Oil Rotterdam Calendar Swap	1,500 contracts
European 3.5% Fuel Oil Rotterdam Calendar <u>Swap Contract (also includes the 3.5% NWE Fuel Oil leg of the 3.5% Fuel Oil Rdam Crack Spread Swap (FO))</u>	1,500 contracts
European 3.5% Fuel Oil MED Calendar Swap (Mediterranean)	1,500 contracts
European Singapore Fuel Oil 180cst Calendar Swap	1,500 contracts
European MED Gasoline (Platts) Swap <u>(also includes The European Platts Gasoline leg of the European Platts Gasoline MED Crack Spread Swap (EP))</u>	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

East-West Fuel Oil Spread Swap

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 Contract 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

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 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 as indicated in Subsection IV. above.

European Gasoil 0.2 CIF MED vs. Gasoil Futures Swap Contract

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 as indicated in Subsection IV. above.

European Gasoil 10 PPM Rdam Barges vs. Gasoil Futures Swap Contract 5,000 Contracts

European ULSD 50 PPM CIF NWE vs. Gasoil Futures Swap 5,000 Contracts

European ULSD 50 PPM CIF MED vs. Gasoil Futures Swap Contract 5,000 Contracts

European ULSD 50 PPM FOB MED vs. Gasoil Futures Swap Contract 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 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 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 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 Singapore 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.

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 Futures contract 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

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.)

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.)

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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, 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

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 and Crude Oil Option Contract , WTI legs of the WTI Bullet Swap Contract (WS), WTI-Brent (ICE) Bullet Swap Contract (BY) and WTI-Brent (ICE) Calendar Swap (BK))

Net Futures or Futures-Equivalent Expiration Position Limits

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) and the 1% Fuel Oil NWE Crack Spread Swap Contract (FI) 2,000 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)

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 Contract, Natural Gas Look-Alike Option, and NYMEX Natural Gas Option Contract)

1,000 contracts

Liquefied Propane Gas

250 contracts

Central Appalachian Coal

200 contracts

SO₂ 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 ClearPort(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 ClearPortsm

Net Futures or Futures-Equivalent Expiration Position Limits

Physical Delivery Contracts

None

None

IV. Futures Contracts Listed for Trading Only on NYMEX ClearPortsm Trading and Listed for Clearing of Off-Exchange Transactions Through NYMEX ClearPortsm 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 <u>(Platts) Contract (also includes the Dubai leg of the Brent-Dubai Swap Contract (DB))</u>	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
European Jet Kero NWE Calendar Swap (Northwest Europe) <u>(also includes the Jet CIF NWE leg of the Jet CIF NWE vs. Gasoil Futures Swap Contract (JC))</u>	150 contracts
European Jet Kero Rotterdam Calendar Swap <u>Contract (also includes the Jet Rdam Barges leg of the Jet Rdam Barges vs. Gasoil Futures Swap Contract (JR))</u>	150 contracts
European Gasoil 0.2 Rotterdam Calendar Swap <u>(also includes the European Gasoil 0.2 Rdam Barges leg of the European Gasoil 0.2 Rdam Barges vs. Gasoil Futures Swap (EI))</u>	150 contracts
European Gasoil 0.2 NWE Calendar Swap (Northwest Europe) <u>(also includes the European Gasoil 0.2 CIF NWE Cargoes leg of the European Gasoil 0.2 CIF NWE vs. Gasoil Futures Swap (EC))</u>	150 contracts
European Gasoil 0.2 MED Calendar Swap (Mediterranean) <u>(also includes the European Gasoil 0.2 FOB MED leg of the European Gasoil 0.2 FOB MED vs. Gasoil Futures Swap Contract (EF))</u>	150 contracts
European ULSD (Diesel) Rotterdam Calendar Swap	150 contracts
European ULSD NWE Calendar Swap (Northwest Europe)	150 contracts
European 1% Fuel Oil <u>NWE (Northwest Europe) Calendar Swap Contract (Northwest Europe)</u> (also includes <u>the 1% Fuel Oil NWE leg of the 1% Fuel Oil NWE Crack Spread Swap Contract (FI)</u>)	150 contracts
European 1% Fuel Oil Rotterdam Calendar Swap	150 contracts
European 3.5% Fuel Oil Rotterdam Calendar Swap <u>Calendar Swap Contract (also includes the 3.5% NWE Fuel Oil leg of the 3.5% Fuel Oil Rdam Crack Spread Swap (FO))</u>	150 contracts
European 3.5% Fuel Oil MED Calendar Swap (Mediterranean)	150 contracts
European Singapore Fuel Oil 180cst Calendar Swap	150 contracts
European MED Gasoline (Platts) Swap <u>(also includes The European Platts Gasoline leg of the European Platts Gasoline MED Crack Spread Swap (EP))</u>	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
<u>WTI Bullet Swap Contract</u>	
<u>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.</u>	

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 Contract 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.

<u>European Gasoil Crack Spread Swap</u>	<u>1,000 contracts</u>
<u>European Argus Gasoline Crack Spread Swap Contract</u>	<u>1,000 contracts</u>

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 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 as indicated in Subsection IV. above.

<u>European Gasoil 0.2 CIF MED vs. Gasoil Futures Swap Contract</u>	<u>500 Contracts</u>
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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 as indicated in Subsection IV. above.

<u>European Gasoil 10 PPM Rdam Barges vs. Gasoil Futures Swap Contract</u>	<u>500 Contracts</u>
<u>European ULSD 50 PPM CIF NWE vs. Gasoil Futures Swap</u>	<u>500 Contracts</u>
<u>European ULSD 50 PPM CIF MED vs. Gasoil Futures Swap Contract</u>	<u>500 Contracts</u>
<u>European ULSD 50 PPM FOB MED vs. Gasoil Futures Swap Contract</u>	<u>500 Contracts</u>

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 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 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 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 Singapore 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.

Singapore 180cst vs. 380cst Fuel Oil Spread Swap contracts	500
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
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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 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 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.

NYMEX Rule 9.34, Reporting Levels

Section (A), Commodity remains unchanged.

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

(To be inserted as indicated.)

East-West Fuel Oil Spread Swap	25 Contracts
WTI Bullet Swap Contract	25 Contracts
Brent 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
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 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
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
1% Fuel Oil NWE Crack Spread Swap Contract	25 Contracts
Singapore 180cst vs. 380cst Fuel Oil Spread Swap	500 contracts

(Remainder of the Rule is unchanged.)