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October 17, 2006

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**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 06.122: Notification of Amendments to Chapter 9, Appendix A in Relation to Implementation of 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.**

Dear Ms. Eileen Donovan:

The New York Mercantile Exchange ("NYMEX" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") of corrections to Chapter 9, Appendix A in relation to amendments made pertaining to the implementation 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 contained in NYMEX Submission 06.121 dated October 13, 2006. This submission corrects omissions to Chapter 9, Appendix 9 (included as a separate attachment).

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the amendments 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 Minnett

Contract Name		Rule Chapter	Commodity Code	Appendix (A), Chapter 9 All/Any One Month Accountability Level	Expiration Month Limit Rule 9.27	Expiration Accountability Level Penultimate Contracts* Rule 9.27A	Expiration Accountability Level Last Day Contracts* Rule 9.27A	Reporting Level	Aggregate Info (1)	Aggregate Info (2)
<b>Petroleum</b>										
<b>USA</b>										
<b>Gulf Coast</b>										
527	Gulf Coast Heating Oil Calendar Swap Contract		GP	10,000	1,000			25	GP	
526	Gulf Coast Gasoline Calendar Swap Contract		GS	10,000	1,000			25	GS	
607	Gulf Coast Gasoline vs. Gulf Coast Heating Oil Spread Swap Contract		MD	10,000 / 10,000	1,000 / 1,000			25	GS	GP
612	Gulf Coast No. 6 Fuel Oil 3.0% Sulfur Swap Contract		MF	10,000	1,000			25	MF	
528	Gulf Coast Jet Fuel Calendar Swap Contract		GE	10,000	1,000			25	GE	
<b>New York Harbor</b>										
150	New York Harbor No. 2 Heating Oil		HO	7,000	1,000			250	HO	
320	Heating Oil Option Contract		OH	20,000	1,000			250	HO	
392	Heating Oil Calendar Spread Options Contract		FA, FB, FC, FM, FZ	7,000	1,000			150	HO	
825	Heating Oil Financial Futures Contract		BH	7,000	1,000	1,000		100	HO BH	
551	New York Harbor Heating Oil Look-Alike Option		LB	7,000	1,000	1,000		100	HO BH	
404	NYMEX m1NY Heating Oil Futures Contract		OH	7,000	1,000	1,000		250	HO BH	
558	RB/OB vs. Heating Oil Swap Contract		RH	7,000/7,000	1,000/1,000			25	RB	HO
725	Heating Oil Arb Swap: NYMEX Heating Oil v. Rdsm Gasoil Contract		HA	7,000/7,000	1,000/1,000			25	HO	GX
321	Heating Oil Average Price Option		AT	7,000	1,000			150	HO	
603	New York Harbor Heating Oil Calendar Swap Contract		MP	7,000	1,000			250	HO	
515	NYMEX No. 2 Up-Down Spread Calendar Swap (Platts) Contract		UT	10,000/7,000	1,000/1,000			25	GP	HO
604	New York Harbor Unleaded Gasoline vs. New York Harbor Heating Oil Swap Contract		MR	7,000/7,000	250/1,000			25	HU	HO
609	Los Angeles Jet Fuel vs. New York Harbor No. 2 Heating Oil Spread Swap Contract		MO	10,000/7,000	1,000/1,000			25	MO	HO
606	New York Harbor LS Diesel vs. New York Harbor No. 2 Heating Oil Spread Swap Contract		MK	10,000/7,000	1,000/1,000			25	MK	HO
608	Gulf Coast Jet vs. New York Harbor No. 2 Heating Oil Spread Swap Contract		ME	10,000/7,000	1,000/1,000			25	GE	HO
191	New York Harbor Gasoline Blendstock (RBOB) Futures Contract		RB	7,000	1,000			150	RB	
556	RBOB Calendar Swap		RL	7,000	1,000			25	RB	
557	RBOB Up-Down Calendar Swap Contract		RV	7,000/7,000	1,000/1,000			25	RB	GS
335	New York Harbor Gasoline Blendstock Option Contract		OB	7,000	1,000			150	RB	
555	RBOB Gasoline Financial Contract		RT	7,000	1,000	1,000		25	RB RT	
403	NYMEX m1NY Gasoline Futures Contract		QU	7,000	1,000	1,000		150	RB RT	
190	Petroleum Product Futures Contracts - New York Harbor		HU	7,000	250			150	HU	
552	New York Harbor Unleaded Gasoline Look-Alike Option		LG	7,000	250			100	HO LG	
605	New York Harbor Conv. Gasoline vs. New York Harbor Unleaded Gasoline Spread Swap Contract		MJ	10,000/10,000	1,000/250			150	MJ	HU
602	New York Harbor Gasoline Calendar Swap Contract		MS	7,000	250			150	HU	
331	Unleaded Gasoline Average Price Option		AU	7,000	250			150	HU	
514	NYMEX Uni 87 Up-Down Spread Calendar Swap (Platts) Contract		UU	7,000/10,000	250/1,000			25	HU	GS
330	NYMEX Unleaded Gasoline Option Contract		GO	20,000	250			150	HU	
393	Unleaded Gasoline Calendar Spread Options Contract		YA, YB, YC, YM, YZ	7,000	250			150	HU	
611	Los Angeles CARB Gasoline vs. New York Harbor Gasoline Swap Contract		MI	10,000/7,000	1,000/250			150	MH	HU
614	New York Harbor Residual Fuel 1.0% Sulfur Swap Contract		MM	10,000	1,000			25	MM	
610	Los Angeles CARB Gasoline Swap Contract		MH	10,000	1,000			150	MH	
200	Light "Sweet" Crude Oil Futures Contract		CL	20,000	3,000			350	CL	
310	Crude Oil Option Contract		LO	40,000	3,000			350	CL	
341	NYMEX WTI Average Price Option		AO	20,000	3,000			350	CL	

Appendix (A), Chapter 9

Rule Chapter	Commodity Code	Contract Name	All/Any One Month Accountability	Expiration Month Limit	Expiration Accountability Level	Expiration Accountability Level Last Day Contracts*	Reporting Level	Aggregate Info (1)	Aggregate Info (2)
510	CS	NYMEX WTI Calendar Swap Contract	20,000	Rule 9.27 2,000/3,000			Rule 9.34 350	CL	
390	WA, WB, WC, WM, WZ	Crude Oil Calendar Spread Options Contract	20,000	2,000/3,000			350	CL	
833	CD	Crude Oil Daily Option	NA	2,000/3,000			NA	CL	
691	WS	WTI Crude Oil Financial Contract	20,000	2,000			25	CL WS	
550	LC	WTI Crude Oil Look-Alike Option	20,000	2,000			100	CL WS	
401	OM	NYMEX Light Sweet Crude Oil m1NY Futures Contract	20,000	2,000			350	CL WS	
601	MA	WTI-Bow River Swap Contract	10,000/10,000	1,000/2,000/3,000			25	MA	CL
693	BY	WTI-Brent (ICE) Bullet Swap Contract	20,000/20,000	2,000/3,000/2,000			25	CL	BB
694	BK	WTI-Brent (ICE) Calendar Swap	20,000/20,000	2,000/3,000/2,000			25	CL	BB
649	SB	WTI-Brent Crude Oil Spread Calendar Swap Futures	20,000/20,000	2,000/3,000/2,000			350	CL	BN
312	BW	WTI-Brent Crude Oil Spread Option Contract	20,000/20,000	2,000/3,000/2,000			50	CL	BN
694	CY	WTI-Brent (ICE) Calendar Swap	20,000/20,000	2,000/3,000/2,000			25	CL	BB
559	RM	RBOB Crack Spread Swap	7,000/20,000	1,000/2,000/3,000			25	RB	CL
340	UC	Unleaded Gasoline-Crude Oil Spread Option Contract	20,000/7,000	2,000/3,000/2,500			25	CL	HU
522	UK	NYMEX New York Harbor Unleaded Gasoline Crack Calendar Swap Contract	20,000/7,000	2,000/3,000/2,500			25	CL	HU
512	RU	NYMEX U.S. Gulf Coast Uni 87 Crack Spread Calendar Swap (Platts) Contract	20,000/10,000	2,000/3,000/1,000			100	CL	GS
513	RD	NYMEX U.S. Gulf Coast No. 2 Crack Spread Calendar Swap (Platts) Contract	20,000/10,000	2,000/3,000/1,000			100	CL	GP
523	HK	NYMEX New York Harbor Heating Oil Crack Calendar Swap Contract	20,000/7,000	2,000/3,000/1,000			25	CL	HO
350	HC	Heating Oil-Crude Oil Spread Option Contract	20,000/7,000	2,000/3,000/1,000			25	CL	HO
613	MG	Gulf Coast No. 6 Fuel Oil Crack Swap Contract	10,000/20,000	1,000/2,000/3,000			25	MF	CL
615	ML	New York Harbor Residual Fuel Crack Swap Contract	10,000/20,000	1,000/2,000/3,000			25	MM	CL
<b>EUROPE</b>									
<b>Baltic</b>									
206	RE	NYMEX REBCO Futures Contract	10,000	750			25	RE	
<b>Northwest Europe</b>									
	SC	NYMEX Europe Brent Crude Oil Futures Contract 1 (See NYMEX Europe Ltd)					350	SC	
	OS	NYMEX Europe Brent Crude Oil Option Contract (See NYMEX Europe Ltd)					50	SC	
	OB	NYMEX Europe m1NY Brent Futures Contract (See NYMEX Europe Ltd)					350	SC	
698	BN	NYMEX Brent Bullet Swap Contract	20,000	2,000			25	BN	
648	SA	Brent Crude Oil Calendar Swap Futures	20,000	2,000			350	BN	
692	BB	Brent Financial Contract	20,000	2,000			25	BB	
647	UB	Dated Brent Calendar Swap Futures Contract	5,000	1,000			25	UB	
697	DB	Brent-Dubai Swap Contract	20,000/10,000	2,000/2,500			25	BB	DC
695	FY	Dated to Frontline Brent Swap	5,000/20,000	1,000/2,000			25	UB	BB
710	GZ	European Gasoil Crack Spread Swap	20,000/7,000	2,000/1,000			25	BB	GX
712	EP	European Platts Gasoline MED Crack Spread Swap	20,000/1,500	2,000/500			25	BB	EU
711	RG	European Argus Gasoline Crack Spread Swap Contract	20,000/7,000	2,000/1,000			25	BB	AR
713	EN	European Naphtha Crack Spread Swap	20,000/1,500	2,000/150			25	BB	UN
727	FI	1% Fuel Oil NWE Crack Spread Swap Contract	20,000/1,500	2,000/150			25	BB	UF
726	FO	3.5% Fuel Oil Roam Crack Spread Swap Contract	20,000/1,500	2,000/150			25	BB	UV
735	FL	3.5% Fuel Oil FOB MED Crack Spread Swap Contract	20,000/1,500	2,000/150			25	BB	UI
	GR	NYMEX Northwest Europe Gasoil Futures Contract (See NYMEX Europe Ltd)					25	GR	
728	GX	European Gasoil (ICE) Swap Contract	7,000	1,000			25	GX	

Appendix (A), Chapter 9									
Contract Name	Commodity Code	All/Any One Month	Expiration Month	Expiration	Expiration	Reporting	Aggregate	Aggregate	Aggregate
Rule Chapter	Code	Accountability	Limit	Accountability	Accountability	Level	Into (1)	Into (1)	Into (2)
		Level	Rule 9.27	Level	Level	Rule 9.34			
		Rule 9.28	Rule 9.27	Penultimate Contracts*	Level Last	Day Contracts*			
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 v. 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 v. 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 (Angua) 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		
<b>MEDITERRANEAN</b>									
European Gasoil 0.2 MED (Mediterranean) Calendar Swap Contract	655	UQ	1,500	150		25	UQ		
European Gasoil 0.2 CIF MED Swap Contract	729	GG	5,000	500		25	GG		
European ULSD 50 PPM CIF MED Swap Contract	732	EH	5,000	500		25	EH		
European ULSD 50 PPM FOB MED Swap Contract	733	EL	5,000	500		25	EL		
European MED Gasoline (Platts) Swap Contract	663	EU	1,500	500		25	EU		
European 3.5% Fuel DII MED (Mediterranean) Calendar Swap Contract	661	UI	1,500	150		25	UI		
<b>MIDDLE EAST</b>									
NYMEX Dubai Crude Oil Calendar Swap (Platts) Contract	511	DC	10,000	1,000		25	DC		
<b>ASIAPACIFIC</b>									
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		
<b>Vessel Freight</b>									



Appendix (A), Chapter 9

Rule Chapter	Commodity Code	Contract Name	All/Any One Month Accountability Level	Expiration Month Limit	Expiration Accountability Level	Expiration Accountability Level	Reporting Level	Aggregate Into (1)	Aggregate Into (2)
			Rule 9.26	Rule 9.27	Penultimate Contracts*	Day Contracts*	Rule 9.34		
<b>Canadian</b>									
516	NA	NYMEX AECOMIT Basis Swap (NGX/GGPR) 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	
<b>Civitates</b>									
517	NB	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	<b>PG&amp;E Citygate Natural Gas Index Contract (Platt Gas Daily/NGI)</b>	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	
<b>East Houston - Katy</b>									
518	NH	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	
<b>East Texas - North Louisiana</b>									
625	PD	NGPL Texok Basis Swap (Platts IFERC) Contract	10,000	1,000			175	PD	
821	OX	NGPL TexOK Natural Gas Swing Contract (Platts Gas Daily)	10,000	1,000			25	OX	
814	OI	NGPL TexOK Natural Gas Index (Platt Gas Daily/Platts IFERC) Contract	10,000	1,000			25	OI	
<b>Oklahoma</b>									
627	NE	ANR OK Basis Swap (Platts IFERC) Contract	10,000	500			175	NE	
816	SQ	ANR Oklahoma Natural Gas Swing Contract (Platts Gas Daily)	10,000	500			25	SQ	
809	IQ	ANR Oklahoma Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	500			25	IQ	
807	PW	CenterPoint Natural Gas Basis Contract (Platts IFERC)	10,000	2,000			25	PW	
817	VX	CenterPoint Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000			25	VX	
810	II	CenterPoint Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	2,000			25	II	
629	NL	NGPL Mid-Con Basis Swap (Platts IFERC) Contract	10,000	500			175	NL	
820	PX	NGPL MidCon Natural Gas Swing Contract (Platts Gas Daily)	10,000	500			25	PX	
813	IW	NGPL MidCon Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	10,000	500			25	IW	
525	PH	NYMEX Panhandle Basis Swap (Platts IFERC) Contract	10,000	2,000			175	PH	
704	IV	Panhandle Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	10,000	2,000			25	IV	
754	SV	Panhandle Natural Gas Swing Contract (Platts Gas Daily)	10,000	2,000			25	SV	

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 Info (1)	Aggregate Info (2)
			Rule 9.26	Rule 9.27	Penultimate Contracts*	Day Contracts*	Rule 9.34		
<b>Louisiana - Onshore South</b>									
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	
Sonatr 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	
<b>Mississippi - Alabama</b>									
Transco Zone 4 Basis (Platts IFERC) Futures Contract	805	TR	10,000	500			25	TR	
<b>New Mexico - San Juan Basis</b>									
NYMEX San Juan Basis Swap (Platts IFERC) Contract	519	NJ	10,000	2,000			25	NJ	
San Juan Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	796	IJ	10,000	2,000			25	IJ	
San Juan Natural Gas Swing Contract (Platts Gas Daily)	787	SJ	10,000	2,000			25	SJ	
<b>Permian Basin</b>									
Permian Basis Swap (Platts IFERC) Contract	620	PM	10,000	2,000			175	PM	
Permian Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	701	IL	10,000	2,000			25	IL	
Permian Natural Gas Swing Contract (Platts Gas Daily)	751	SL	10,000	2,000			25	SL	
NYMEX Waha Basis Swap (Platts IFERC) Futures Contract	634	NW	10,000	2,000			175	NW	
Waha Natural Gas Index Contract (Platts Gas Daily / Platts IFERC)	705	IY	10,000	2,000			25	IY	
Waha Natural Gas Swing Contract (Platts Gas Daily)	755	SY	10,000	2,000			25	SY	
<b>Rockies</b>									
Ken Opal Natural Gas Swing Contract (Platts Gas Daily)	785	SR	10,000	2,000			25	SR	
Ken River Basis (Platts IFERC) Futures Contract	768	NV	10,000	1,000			25	NV	
NYMEX CIG Rockies Basis Swap (Platts IFERC) Futures Contract	633	CI	10,000	1,000			25	CI	
Questar Basis (Platts IFERC) Futures Contract	769	TA	10,000	1,000			25	TA	
NYMEX Rockies Basis Swap (Platts IFERC) Contract	524	NR	10,000	2,000			25	NR	
Rockies Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	795	IR	10,000	2,000			25	IR	

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 Into (1)	Aggregate Into (2)
			Rule 9.26	Rule 9.27	Penultimate Contracts*	Day Contracts*	Rule 9.34		
<b>South-Corpus Christi</b> TETCO STX Basis Swap (Platts IFERC) Contract	641	TX	10,000	1,000			175	TX	
<b>Others</b>									
Demarc Basis Swap (Platts IFERC) Contract	630	PE	10,000	1,000			175	PE	
Demarc Natural Gas Swing Contract (Platts Gas Daily)	819	DT	10,000	1,000			25	DT	
Demarc Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	812	DI	10,000	1,000			25	DI	
Main Basis Swap (NGI) Contract	623	PB	10,000	2,000			25	PB	
NYMEX SoCal Basis Swap (NGI) Contract	520	NS	10,000	2,000			25	NS	
SoCal Natural Gas Index Contract (Platt Gas Daily/NGI)	793	IF	10,000	2,000			25	IF	
SoCal Natural Gas Swing Contract (Platts Gas Daily)	788	SF	10,000	2,000			25	SF	
Ventura Basis Swap (Platts IFERC) Contract	631	PF	10,000	2,000			175	PF	
Ventura Natural Gas Swing Contract (Platts Gas Daily)	822	VS	10,000	2,000			25	VS	
Ventura Natural Gas Index Contract (Platt Gas Daily/Platts IFERC)	815	VI	10,000	2,000			25	VI	
<b>Propane</b>									
Liquefied Propane Gas Futures Contract	230	PN	1,500	250			25	PN	
<b>Electricity</b>									
ERCOT Houston Peak Swap (Platts Megawatt Daily) Contract	826	HT	5,000	500			25	HT	
ERCOT Houston Calendar Day Peak Swap (Platts Megawatt Daily) Contract	826a	HE	5,000	500			25	HT	
ERCOT Houston MCPPE Trading Hub Peak Swap Contract	829	HN	5,000	500			25	HN	
ERCOT Houston MCPPE Trading Hub Calendar Day Peak Swap Contract	829a	HY	5,000	500			25	HN	
ERCOT North Peak Swap (Platts Megawatt Daily) Contract	827	MT	5,000	500			25	MT	
ERCOT North Calendar Day Peak Swap (Platts Megawatt Daily) Contract	827a	MC	5,000	500			25	MT	
ERCOT North MCPPE Trading Hub Peak Swap Contract	830	MIN	5,000	500			25	MIN	
ERCOT North MCPPE Trading Hub Calendar Day Peak Swap Contract	830a	MY	5,000	500			25	MIN	
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 MCPPE Trading Hub Peak Swap Contract	831	VN	5,000	500			25	VN	
NYMEX ERCOT Hub Average MCPPE 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	KA
NYMEX NYISO Zone A Off-Peak LBMP Swap Contract	616a	KB	5,000	500			25	KB	
NYMEX NYISO Zone G Calendar Day Peak LBMP Swap Contract	617b	GN	10,000/10,000	1,000/1,000			25	GN	KG
NYMEX NYISO Zone G Off-Peak LBMP Swap Contract	617a	KH	5,000	500			25	GN	
NYMEX NYISO Zone J Calendar Day Peak LBMP Swap Contract	618b	JN	10,000/10,000	1,000/1,000			25	JN	KJ
NYMEX NYISO Zone J Off-Peak LBMP Swap Contract	618a	KK	5,000	500			25	KK	
NYMEX Michigan Hub Calendar-Month LMP Swap Contract	776	HM	5,000	500			25	HM	
NYMEX Michigan Hub Off-Peak LMP Swap Contract	776a	HU	5,000	500			25	HU	
NYMEX Minnesota Hub Calendar-Month LMP Swap Contract	780	LM	5,000	500			25	LM	



