



## Special Executive Report

---

**DATE:** September 8, 2011

**SER#:** 5925

**SUBJECT: Administrative Amendments to the Position Limit, Position Accountability and Reportable Level Table in Chapter 5 of the NYMEX Rulebook for Two (2) Natural Gas Swap Futures Contracts**

Effective trade date Friday, September 9, 2011, the New York Mercantile Exchange, Inc. (NYMEX) will increase the spot month position limits for SoCal City-Gate Basis Swap (Platts IFERC) futures contract (commodity code 9A) and related second leg of the SoCal City-Gate Natural Gas Index Swap (Platts Gas Daily/Platts IFERC) futures contract (commodity code N5) from 500 contract units to 2,000 contract units.

The NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Level Table, amended to reflect the increase in the spot month position limit (NYMEX Rule 559) for the contracts is provided below.

Contract related questions can be directed to Chris Reinhardt, Associate Director, Market Surveillance, at 212.299.2882, and Ryne Toscano, Lead Market Surveillance Analyst, at 212.299.2879.

NYMEX Chapter 5 Position Limit Table  
 (Bold/underlining indicates additions; strikethrough indicates deletions.)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>All Month Accountability Level</u>	<u>Any One Month Accountability Level</u>	<u>Expiration Month Limit</u>	<u>Reporting Level</u>	<u>Aggregate Into (1)</u>	<u>Aggregate Into (2)</u>
			<b>Rule 560</b>	<b>Rule 560</b>	<b>Rule 559</b>	<b>Rule 561</b>		
<i>Natural Gas</i>								
<i>Inside FERC</i>								
<i>California</i>								
SoCal City-Gate Basis Swap (Platts IFERC) Futures	437	9A	7,000	5,000	<del>500</del> <b>2,000</b>	25	9A	
<u>SoCal City-Gate Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures</u>	<u>455</u>	<u>N5</u>	<u>3,500/</u> <u>7,000</u>	<u>2,500/</u> <u>5,000</u>	<u>500/</u> <u>500</u> <b>2,000</b>	<u>25</u>	<u>T9</u>	<u>9A</u>