

Special Executive Report

S-5033

October 27, 2009

Large Trader Reporting Requirements, All Month/Any One Month Position Accountability Levels, Expiration Month Position Limits, and Aggregation Allocations for Three (3) New Last Day Financial Futures Contracts, and Administrative Amendments to Existing Petroleum Contracts

In connection with the launch of three (3) new last day financial futures contracts on trade date November 2, 2009, please note below the corresponding all month/any one month accountability levels (NYMEX Rule 560), expiration month position limits (NYMEX Rule 559), reportable levels (NYMEX Rule 561) and aggregation allocations for the new contracts. The commodity codes are provided for the Clearing Members that file reports pursuant to NYMEX Rule 561.A in a machine-readable format.

Additionally, please note administrative amendments to existing petroleum contracts whose aggregation allocations are affected by the launch of the aforementioned new contracts.

Contract related questions can be directed to Anthony V. Densieski, Director, Market Surveillance at 212.299.2881, or Chris Reinhardt, Supervisor, Market Surveillance at 212.299.2884. Please contact Martin Jacobs, Senior Director, Applications Development at 212.299.2829 if you have any information services questions.

(Bold/underline indicates additions; strikethrough indicates deletions.)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>Diminishing Balances Contracts</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 (1)</u>
				<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>		
<i>Petroleum USA</i>									
<i>Cushing, Oklahoma</i>									
<u>Crude Oil Last Day Financial Futures</u>	<u>828</u>	<u>26</u>		<u>20,000</u>	<u>10,000</u>	<u>3,000</u>	<u>350</u>	<u>26</u>	

<i>New York Harbor</i>									
Heating Oil Last Day Financial Futures	829	23		7,000	5,000	1,000	100	23	
RBOB Last Day Financial Futures	830	27		7,000	5,000	1,000	150	27	
<i>Petroleum</i>									
<i>USA</i>									
<i>Chicago</i>									
Chicago ULSD (Platts) vs. Heating Oil Spread Swap	453	5C		7,000/7,000	5,000/5,000	1,000/1,000	25	4C	HO 23
Chicago Unleaded Gasoline (Platts) vs. RBOB Spread Swap	451	3C		7,000/7,000	5,000/5,000	1,000/1,000	25	2C	RB 27
<i>Cushing, Oklahoma</i>									
NYMEX WTI Average Price Option	341	AO	*	20,000	10,000	3,000	350	CL 26	
NYMEX WTI Calendar Swap Contract	510	CS	*	20,000	10,000	3,000	350	CL 26	
Crude Oil Daily Option	833	CD		n/a	n/a	3,000	n/a	CL 26	
<i>Group Three</i>									
Group Three ULSD (Platts) vs. Heating Oil Spread Swap	325	A6		7,000/7,000	5,000/5,000	1,000/1,000	25/250	A7	HO 23
Group Three Unleaded Gasoline (Platts) vs. RBOB Spread Swap	323	A8		7,000/7,000	5,000/5,000	1,000/1,000	25/150	A9	RB 27
<i>Gulf Coast</i>									
LLS (Argus) vs. WTI Spread Calendar Swap	840	WJ		20,000/20,000	20,000/10,000	3,000/3,000	350	XA	CL 26
LLS (Argus) vs. WTI Spread Trade Month Swap	841	WK		20,000/20,000	20,000/10,000	3,000/3,000	350	LI	CL 26
Mars (Argus) vs. WTI Spread Calendar Swap	848	YX		20,000/20,000	20,000/10,000	3,000/3,000	350	MX	CL 26
Mars (Argus) vs. WTI Spread Trade Month Swap	849	YV		20,000/20,000	20,000/10,000	3,000/3,000	350	MO	CL 26
WTS (Argus) vs. WTI Spread Calendar Swap	856	FF		20,000/20,000	20,000/10,000	3,000/3,000	350	XB	CL 26
WTS (Argus) vs. WTI Spread Trade Month Swap	857	FH		20,000/20,000	20,000/10,000	3,000/3,000	350	AY	CL 26
ULSD Up-Down (Argus) Swap	869	US	*	10,000/7,000	10,000/5,000	1,000/1,000	25	AJ	HO 23
Gulf Coast ULSD (OPIS) vs. Heating Oil Spread Swap Futures	254	5Q	*	7,000/7,000	5,000/5,000	1,000/1,000	25/250	5P	HO 23
Gulf Coast ULSD Crack Spread (Argus) Swap	571	CF	*	10,000/20,000	10,000/10,000	1,000/3,000	25	AJ	CL 26

Gulf Coast Ultra Low Sulfur Diesel (ULSD) Crack Spread Swap	742	GY		10,000/20,000	10,000/10,000	1,000/3,000	25	LY	CL 26
ULSD Up-Down BALMO Swap	338	1L		10,000/7,000	10,000/5,000	1,000/1,000	25/250	LY	HO 23
NYMEX U.S. Gulf Coast No. 2 Crack Spread Calendar Swap (Platts) Contract	513	RD	*	10,000/20,000	10,000/10,000	1,000/3,000	100	GP	CL 26
Gulf Coast Heating Oil (Argus) vs. Heating Oil Spread Swap Futures	244	7U		10,000/7,000	10,000/5,000	1,000/1,000	25	4U	HO 23
Gulf Coast Heating Oil (OPIS) vs. Heating Oil Spread Swap Futures	256	7W	*	7,000/7,000	5,000/5,000	1,000/1,000	25/250	7O	HO 23
Gulf Coast No. 6 Fuel Oil Crack Swap Contract	613	MG		10,000/20,000	10,000/10,000	1,000/3,000	25	MF	CL 26
NYMEX U.S. Gulf Coast Unl 87 Crack Spread Calendar Swap (Platts) Contract	512	RU	*	10,000/20,000	10,000/10,000	1,000/3,000	100	GS	CL 26
Gulf Coast Gasoline Crack Spread BALMO Swap	336	1J		10,000/20,000	10,000/10,000	1,000/3,000	25/350	GS	CL 26
Gasoline Up-Down BALMO Swap	337	1K		10,000/7,000	10,000/5,000	1,000/1,000	25/150	GS	RB 27
Gasoline Up-Down (Argus) Swap	568	UZ		7,000/7,000	7,000/5,000	1,000/1,000	25	AW	RB 27
Gulf Coast Gasoline Crack Spread (Argus) Swap	572	CK		7,000/20,000	7,000/10,000	1,000/3,000	25	AW	CL 26
Gulf Coast Gasoline (OPIS) vs. RBOB Gasoline Spread Swap Futures	250	4F	*	7,000/7,000	5,000/5,000	1,000/1,000	25/150	4E	RB 27
Jet Up-Down BALMO Swap	339	1M		10,000/7,000	10,000/5,000	1,000/1,000	25/250	GE	HO 23
Jet Up-Down (Argus) Swap	570	JU		7,000/7,000	7,000/5,000	1,000/1,000	25	AF	HO 23
Gulf Coast Jet (OPIS) vs. Heating Oil Spread Swap Futures	252	W7	*	7,000/7,000	5,000/5,000	1,000/1,000	25/250	R9	HO 23
<i>New York Harbor</i>									
NYMEX New York Harbor Heating Oil Crack Calendar Swap Contract	523	HK	*	7,000/20,000	5,000/10,000	1,000/3,000	25	HO 23	CL 26
Heating Oil Crack Spread Average Price Option	523a	3W	*	7,000/20,000	5,000/10,000	1,000/3,000	25	HO 23	CL 26
Heating Oil BALMO Calendar Swap	328	1G	*	7,000	5,000	1,000	250	HO 23	
Heating Oil Crack Spread BALMO Swap	329	1H	*	7,000/20,000	5,000/10,000	1,000/3,000	250/350	HO 23	CL 26
Heating Oil Average Price Option	321	AT		7,000	5,000	1,000	150	HO 23	
New York Harbor Heating Oil Calendar Swap Contract	603	MP	*	7,000	5,000	1,000	250	HO 23	
RBOB vs. Heating Oil	558	RH	*	7,000/7,000	5,000/5,000	1,000/1,000	25	RB 27	HO 23

Swap Contract									
Heating Oil Arb Swap: NYMEX Heating Oil v. Rdam Gasoil Contract	725	HA	*	7,000/7,000	5,000/7,000	1,000/1,000	25	HO 23	GX
NYMEX No. 2 Up-Down Spread Calendar Swap (Platts) Contract	515	UT		10,000/7,000	10,000/5,000	1,000/1,000	25	GP	HO 23
New York ULSD (Argus) vs. Heating Oil Spread Swap Futures	246	7Y		10,000/7,000	10,000/5,000	1,000/1,000	25	5Y	HO 23
Los Angeles Jet Fuel vs. New York Harbor No. 2 Heating Oil Spread Swap Contract	609	MQ	*	10,000/7,000	10,000/5,000	1,000/1,000	25	MQ	HO 23
Gulf Coast Jet vs. New York Harbor No. 2 Heating Oil Spread Swap Contract	608	ME		10,000/7,000	10,000/5,000	1,000/1,000	25	GE	HO 23
Up-Down Gulf Coast Low Sulfur Diesel (LSD) vs. NYMEX HO Spread Swap	745	YL		10,000/10,000	10,000/5,000	1,000/1,000	25	LW	HO 23
Up-Down Gulf Coast ULSD vs. NYMEX HO Spread Swap	746	LT		10,000/10,000	10,000/5,000	1,000/1,000	25	LY	HO 23
New York Ultra Low Sulfur Diesel (ULSD) Crack Spread Swap	744	YU		10,000/20,000	10,000/10,000	1,000/3,000	25	YS	CL 26
NY ULSD vs. NYMEX HO Spread Swap	564	UY	*	10,000/7,000	10,000/5,000	1,000/1,000	25	YS	HO 23
New York Jet Fuel (Platts) vs. Heating Oil Swap Futures	413	1U		20,000/7,000	1,500/5,000	250/1,000	25	1Q	HO 23
New York Harbor Gasoline Blendstock (RBOB)-Crude Oil Spread Option	387	RX	*	7,000/20,000	5,000/10,000	1,000/3,000	25	RB 27	CL 26
RBOB Calendar Swap	556	RL	*	7,000	5,000	1,000	25	RB 27	
RBOB Gasoline BALMO Swap	326	1D	*	7,000	5,000	1,000	150	RB 27	
RBOB Crack Spread BALMO Swap	327	1E	*	7,000/20,000	5,000/10,000	1,000/3,000	150/350	RB 27	CL 26
RBOB Up-Down Calendar Swap Contract	557	RV	*	7,000/7,000	7,000/5,000	1,000/1,000	25	GS	RB 27
New York Harbor Gasoline Blendstock (RBOB) Average Price Option	386	RA		7,000	7,000	1,000	150	RT 27	
New York Harbor Conv. Gasoline vs. NYMEX RBOB Gasoline Swap Contract	545	RZ	*	7,000/7,000	7,000/7,000	1,000/1,000	150	RZ	RT 27
RBOB Crack Spread Swap	559	RM	*	7,000/20,000	5,000/10,000	1,000/3,000	25	RB 27	CL 26
RBOB Crack Spread Average Price Option	559A	3Y	*	7,000/20,000	5,000/10,000	1,000/3,000	25	RB 27	CL 26
RBOB (Platts) vs. NYMEX RBOB Spread	563	RI		7,000/7,000	7,000/5,000	1,000/1,000	150	RY	RB 27

Swap									
New York Jet Fuel (Argus) vs. Heating Oil Spread Swap Futures	248	5U		2,000/7,000	1,500/5,000	250/1,000	25	4Y	HO <u>23</u>
New York Harbor Residual Fuel Crack Swap Contract	615	ML		10,000/20,000	10,000/10,000	1,000/3,000	25	MM	CL <u>26</u>
<i>West Coast</i>									
Los Angeles CARBOB (OPIS) Spread Swap	573	JL	*	10,000/7,000	10,000/5,000	1,000/1,000	25	MH	RB <u>27</u>
Los Angeles CARB Diesel (OPIS) Spread Swap	575	KL	*	5,000/7,000	5,000/5,000	1,000/1,000	25	LX	HO <u>23</u>
Los Angeles Jet (OPIS) Spread Swap	577	JS	*	5,000/7,000	5,000/5,000	1,000/1,000	25	LL	HO <u>23</u>
<i>Europe</i>									
<i>Northwest Europe</i>									
WTI-Brent (ICE) Bullet Swap Contract	693	BY	*	20,000/20,000	10,000/20,000	3,000/2,000	25	CL <u>26</u>	BZ
WTI-Brent (ICE) Calendar Swap	694	BK	*	20,000/20,000	10,000/20,000	3,000/2,000	25	CL <u>26</u>	BZ