

Special Executive Report

SER-5263

June 3, 2010

**Large Trader Reporting Requirements, All Month/Any One Month
Position Accountability Levels, Expiration Month Position Limits, and
Diminishing Balances and Aggregation Allocations for Nine (9) New
European Petroleum Swap Futures, Six (6) New Natural Gas Liquids, and
Two (2) New Plastics Contracts**

In connection with the launch of nine (9) new European crack spread futures, six (6) new natural gas liquids, and two (2) new plastics contracts on trade date June 7, 2010, 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 diminishing balances and aggregation allocations for the new contracts. These contracts will be added to the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook. The commodity codes are provided for the Clearing Members that file reports pursuant to NYMEX Rule 561.A in a machine-readable format.

Contract related questions can be directed to Joe Hawrysz, Director, Global Market Surveillance, at 312.341.7750.

<u>Conway Natural Gasoline (OPIS) BALMO Swap Futures</u>	<u>134</u>	<u>CGB</u>	<u>*</u> <u>-</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>8L</u>	
<u>Conway Normal Butane (OPIS) BALMO Swap Futures</u>	<u>135</u>	<u>CBB</u>	<u>*</u> <u>-</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>8M</u>	
<u>Conway Propane (OPIS) BALMO Swap Futures</u>	<u>133</u>	<u>CPB</u>	<u>*</u> <u>-</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>8K</u>	
<i>Mont Belvieu</i>									
<u>Daily Mont Belvieu Natural Gasoline (Non-LDH) (OPIS) Swap Futures</u>	<u>138</u>	<u>C5D</u>		<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>7Q</u>	
<u>Daily Mont Belvieu Normal Butane (Non-LDH) (OPIS) Swap Futures</u>	<u>137</u>	<u>C4D</u>		<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>D0</u>	
<u>Daily Mont Belvieu LDH Propane (OPIS) Swap Futures</u>	<u>136</u>	<u>C3D</u>		<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>B0</u>	
<i>Plastics</i>									
<u>HDPE High Density Polyethylene (PCW) Calendar Swap Futures</u>	<u>139</u>	<u>HPE</u>	<u>*</u> <u>-</u>	<u>10,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>HPE</u>	
<u>LLDPE Linear Low Density Polyethylene (PCW) Calendar Swap Futures</u>	<u>140</u>	<u>LPE</u>	<u>*</u> <u>-</u>	<u>10,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>LPE</u>	