

Special Executive Report

S-5323

July 15, 2009

Administrative Amendments to NYMEX Chapter 5, Position Limits, Accountability Levels and Reportable Levels Table to Denote the Diminishing Balance Allocations for Two (2) Mont Belvieu Ethylene Swap Futures Contracts

The New York Mercantile Exchange, Inc. (“NYMEX”) will amend NYMEX Chapter 5, Position Limits, Accountability Levels and Reportable Levels Table to denote the diminishing balance allocations (*) for the Mont Belvieu Ethylene (PCW) Financial Swap Futures and Mont Belvieu Ethylene (PCW) BALMO Swap Futures contracts. Diminishing balance contracts are those whose front month volume in any given contract month diminishes as the contract month progresses towards month’s end. These changes will be reflected in the Position Limit Table effective on trade date July 19, 2010.

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

(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>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>	
<i>Light Hydrocarbons</i>								
<i>Mont Belvieu</i>								
Mont Belvieu Ethylene (PCW) Financial Swap Futures	602	MBN	*	6,000	4,000	800	25	MBN
Mont Belvieu Ethylene (PCW) BALMO Swap Futures	587	MBB	*	6,000	4,000	800	25	MBN