

## Special Executive Report

S-5081

December 17, 2009

### **Delisting of 4-Decimal Natural Gas Liquids Swap Futures, BALMOs and Average Price Options – Amendments to NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Table**

In connection with the migration of open interest from the 4-decimal priced Natural Gas Liquids (NGLs) to their corresponding 5-decimal priced NGLs, effective close of business Friday, December 18, 2009, the New York Mercantile Exchange, Inc. ("NYMEX") will delist eleven (11) 4-decimal priced NGLs swap futures, BALMOs and average price options. NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Table will be amended with the removal of these delisted contracts. (Please also refer to CME Market Regulation Advisory SER-5077 dated December 15, 2009 for further details relating to the migration of open interest.)

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.

(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>Conway</i>								
<del>Conway Propane (OPIS) Swap Futures</del>	584	<del>W1</del>	*REMOVE	2,000	1,500	250	25	<del>8K</del>
<i>Mont Belvieu</i>								
<del>Mont Belvieu Iso-Butane (OPIS) Swap Futures</del>	587	<del>Y2</del>	*REMOVE	2,000	1,500	250	25	<del>8K</del>

Mont Belvieu Natural Gasoline (OPIS) Swap Futures	585	W3	*REMOVE	2,000	1,500	250	25	7Q
Mont Belvieu Natural Gasoline (OPIS) Average Price Option	585A	E1		2,000	1,500	250	25	7Q
Mont Belvieu Natural Gasoline (OPIS) BALMO Swap Futures	314	V5		2,000	1,500	250	25	7Q
Mont Belvieu Normal Butane (OPIS) Swap Futures	588	Z2	*	2,000	1,500	250	25	D0
Mont Belvieu Normal Butane (OPIS) Average Price Option	588A	D1		2,000	1,500	250	25	D0
Mont Belvieu Normal Butane (OPIS) BALMO Swap Futures	316	V5		2,000	1,500	250	25	D0
Mont Belvieu Propane (OPIS) Swap Futures	581	PT	*REMOVE	1,500	1,500	-250	25	B0
Mont Belvieu Propane (OPIS) Average Price Option	581A	G1		1,500	1,500	-250	25	B0
Mont Belvieu Propane (OPIS) BALMO Swap Futures	313	V6	*REMOVE	2,000	1,500	-2508	25	B0