

Special Executive Report

S-4995

September 15, 2009

Large Trader Reporting Requirements, All Month/Any One Month Position Accountability Levels, Expiration Month Position Limits, and Aggregation Allocations for Eleven (11) New Petroleum Swap Futures Contracts

In connection with the launch of eleven (11) new petroleum swap futures contracts on trade date September 21, 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.

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)

<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>Report-ing Level</u>	<u>Aggre gate Into (1)</u>	<u>Aggre gate Into (2)</u>
			<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>		
<i>Petroleum</i>								
<i>Europe</i>								
<i>Northwest Europe</i>								
<u>Diesel 10ppm NWE Le Havre (Platts) CIF NWE Swap Futures</u>	<u>361</u>	<u>S1</u>	<u>1,000</u>	<u>750</u>	<u>150</u>	<u>10</u>	<u>S1</u>	

<u>Diesel 10ppm NWE Le Havre (Platts) CIF NWE vs. ICE Gasoil Swap Futures</u>	<u>362</u>	<u>S3</u>	<u>1,000/7,000</u>	<u>750/7,000</u>	<u>150/1,000</u>	<u>10/25</u>	<u>S1</u>	<u>GX</u>
<u>Diesel 10ppm NWE Le Havre (Platts) CIF NWE vs. ICE Gasoil BALMO Swap Futures</u>	<u>363</u>	<u>S5</u>	<u>1,000/7,000</u>	<u>750/7,000</u>	<u>150/1,000</u>	<u>10/25</u>	<u>S1</u>	<u>GX</u>
<u>Diesel 10ppm UK (Platts) CIF NWE Swap Futures</u>	<u>371</u>	<u>S6</u>	<u>1,000</u>	<u>750</u>	<u>150</u>	<u>10</u>	<u>S6</u>	
<u>Diesel 10ppm UK (Platts) CIF NWE vs. ICE Gasoil Swap Futures</u>	<u>372</u>	<u>S8</u>	<u>1,000/7,000</u>	<u>750/7,000</u>	<u>150/1,000</u>	<u>10/25</u>	<u>S6</u>	<u>GX</u>
<u>Diesel 10ppm UK (Platts) CIF NWE vs. ICE Gasoil BALMO Swap Futures</u>	<u>373</u>	<u>T1</u>	<u>1,000/7,000</u>	<u>750/7,000</u>	<u>150/1,000</u>	<u>10/25</u>	<u>S6</u>	<u>GX</u>
<i>Asia/Pacific Singapore</i>								
<u>Singapore Jet Kero vs. Gasoil Spread (Platts) BALMO Swap Futures</u>	<u>657</u>	<u>Z0</u>	<u>1,500/1,500</u>	<u>1,500/1,500</u>	<u>500/500</u>	<u>25/25</u>	<u>KS</u>	<u>SG</u>
<u>Singapore Mogas 95 Unleaded (Platts) Swap Futures</u>	<u>653</u>	<u>V0</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>V0</u>	
<u>Singapore Mogas 95 Unleaded (Platts) BALMO Swap Futures</u>	<u>654</u>	<u>W0</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>V0</u>	
<u>Singapore Mogas 97 Unleaded (Platts) Swap Futures</u>	<u>655</u>	<u>X0</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>X0</u>	
<u>Singapore Mogas 97 Unleaded (Platts) BALMO Swap Futures</u>	<u>656</u>	<u>Y0</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>X0</u>	