

## Special Executive Report

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**S-5008**

**September 17, 2009**

**Large Trader Reporting Requirements, All Month/Any One Month Position Accountability Levels, Expiration Month Position Limits, Deterioration and Aggregation Allocations for Seventeen (17) New OPIS Petroleum and NGL Swap Contracts and Administrative Amendments to Existing Related Contracts**

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In connection with the launch of seventeen (17) new OPIS petroleum and NGL swap contracts on trade date September 21, 2009, please note below the corresponding all month/any one month accountability levels (Rule 560), expiration month position limits (Rule 559), reportable levels (Rule 561), deterioration 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 five (5) existing related contracts whose aggregation allocations are affected with the launch of the aforementioned new contracts. In addition, the title of one column in Chapter 5, Position Limit, Position Accountability and Reportable Level Table is being amended to conform the column's title to the descriptive language within Chapter 5, from "Deterioration Contracts" to "Diminishing Balance 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>Deterioration Diminishing Balance 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 (2)</u>
				<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>		
<i>Petroleum</i>									
<i>USA</i>									
<i>Gulf Coast</i>									
<u>Gulf Coast ULSD (OPIS) Swap Futures</u>	<u>253</u>	<u>5P</u>	<u>*</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>5P</u>	
<u>Gulf Coast ULSD (OPIS) vs. Heating Oil Spread Swap Futures</u>	<u>254</u>	<u>5Q</u>	<u>*</u>	<u>7,000/7,000</u>	<u>5,000/5,000</u>	<u>1,000/1,000</u>	<u>25/250</u>	<u>5P</u>	<u>HO</u>
<u>Gulf Coast Heating Oil (OPIS) Swap Futures</u>	<u>255</u>	<u>7Q</u>	<u>*</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>7Q</u>	
<u>Gulf Coast Heating Oil (OPIS) vs. Heating Oil Spread Swap Futures</u>	<u>256</u>	<u>7W</u>	<u>*</u>	<u>7,000/7,000</u>	<u>5,000/5,000</u>	<u>1,000/1,000</u>	<u>25/250</u>	<u>7Q</u>	<u>HO</u>
<u>Gulf Coast Gasoline (OPIS) Swap Futures</u>	<u>249</u>	<u>4E</u>	<u>*</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>4E</u>	
<u>Gulf Coast Gasoline (OPIS) vs. RBOB Gasoline Spread Swap Futures</u>	<u>250</u>	<u>4F</u>	<u>*</u>	<u>7,000/7,000</u>	<u>5,000/5,000</u>	<u>1,000/1,000</u>	<u>25/150</u>	<u>4E</u>	<u>RB</u>
<u>Gulf Coast Jet (OPIS) Swap Futures</u>	<u>251</u>	<u>R9</u>	<u>*</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>R9</u>	
<u>Gulf Coast Jet (OPIS) vs. Heating Oil Spread Swap Futures</u>	<u>252</u>	<u>W7</u>	<u>*</u>	<u>7,000/7,000</u>	<u>5,000/5,000</u>	<u>1,000/1,000</u>	<u>25/250</u>	<u>R9</u>	<u>HO</u>
<i>Light Hydrocarbons</i>									
<i>Conway</i>									
<u>Conway Natural Gasoline (OPIS) Swap Futures</u>	<u>258</u>	<u>8L</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) Swap Futures</u>	<u>259</u>	<u>8M</u>	<u>*</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>8M</u>	

<u>Conway Propane 5 Decimals (OPIS) Swap Futures</u>	<u>257</u>	<u>8K</u>	<u>*</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>8K</u>	
Conway Propane (OPIS) Swap Contract	584	W1	*	2,000	1,500	250	25	<del>W1</del> <u>8K</u>	
<i>Mont Belvieu</i>									
<u>Mont Belvieu Ethane (OPIS) BALMO Swap Futures</u>	<u>298</u>	<u>8C</u>	<u>*</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>C0</u>	
<u>Mont Belvieu Iso-Butane 5 Decimals (OPIS) Swap Futures</u>	<u>406</u>	<u>8I</u>		<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>8I</u>	
Mont Belvieu Isobutane (OPIS) Swap Contract	587	Y2		2,000	1,500	250	25	<del>Y2</del> <u>8I</u>	
<u>Mont Belvieu Natural Gasoline 5 Decimals (OPIS) Swap Futures</u>	<u>405</u>	<u>7Q</u>	<u>*</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>7Q</u>	
<u>Mont Belvieu Natural Gasoline (OPIS) BALMO Swap Futures</u>	<u>297</u>	<u>R0</u>	<u>*</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>7Q</u>	
Mont Belvieu Natural Gasoline (OPIS) Swap Contract	585	W3		2,000	1,500	250	25	<del>W3</del> <u>7Q</u>	
Mont Belvieu Natural Gasoline (OPIS) Average Price Option	585a	E1		2,000	1,500	250	25	<del>W3</del> <u>7Q</u>	
Mont Belvieu Natural Gasoline (OPIS) BALMO Swap	314	V5	*	2,000	<del>15,000</del> <u>1,500</u>	250	25	<del>W3</del> <u>7Q</u>	
<u>Mont Belvieu Normal Butane (OPIS) BALMO Swap Futures</u>	<u>299</u>	<u>8I</u>	<u>*</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>D0</u>	
<u>Mont Belvieu LDH Propane (OPIS) BALMO Swap Futures</u>	<u>296</u>	<u>8Q</u>	<u>*</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>B0</u>	