

Special Executive Report

S-5056

November 18, 2009

Large Trader Reporting Requirement, All Month/Any One Month Position Accountability Levels, Expiration Month Position Limits, and Diminishing Balances and Aggregation Allocations for Four New Argus Sour Crude Index Contracts and One Argus WTI Formula Basis Calendar Month Swap Contract

In connection with the launch of four (4) new Argus Sour Crude Index contracts and one (1) Argus WTI Formula Basis Calendar Month Swap contract on trade date November 23, 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 diminishing balances 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>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>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>Cushing, Oklahoma</i>									
<u>Argus WTI Formula Basis Calendar Month Swap Futures</u>	<u>225</u>	<u>39</u>	<u>*</u>	<u>20,000</u>	<u>15,000</u>	<u>3,000</u>	<u>25</u>	<u>V7</u>	

<i>Gulf Coast</i>									
<u>Argus Sour Crude Index (ASCI) Trade Month Swap Futures</u>	<u>221</u>	<u>29</u>	<u>*</u>	<u>30,000</u>	<u>20,000</u>	<u>5,000</u>	<u>25</u>	<u>29</u>	
<u>Argus Sour Crude Index (ASCI) Calendar Month Swap Futures</u>	<u>223</u>	<u>37</u>		<u>30,000</u>	<u>20,000</u>	<u>5,000</u>	<u>25</u>	<u>29</u>	
<u>Argus Sour Crude Index (ASCI) vs. WTI Diff Spread Trade Month Swap Futures</u>	<u>222</u>	<u>36</u>		<u>30,000/20,000</u>	<u>20,000/15,000</u>	<u>5,000/3,000</u>	<u>25</u>	<u>29</u>	<u>V7</u>
<u>Argus Sour Crude Index (ASCI) vs. WTI Diff Spread Calendar Month Swap Futures</u>	<u>224</u>	<u>38</u>		<u>30,000/20,000</u>	<u>20,000/15,000</u>	<u>5,000/3,000</u>	<u>25</u>	<u>29</u>	<u>V7</u>