

## Special Executive Report

---

S-4893

June 12, 2009

### **Amendments to NYMEX Chapter 9A, Appendix A to Eliminate Secondary Aggregation for Certain Contracts**

---

Effective for trade date June 15, 2009, the New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) will eliminate a secondary aggregation on all natural gas basis contracts and “pipe” option contracts. These amendments are reflected in Appendix A under the column titled “*Aggregate Into (2)*.” In connection with the elimination of the secondary aggregation, NYMEX Rules 9A.26, All Month/Any One Month Accountability Levels, 9A.27, Expiration Month Position Limit, and 9A.27A, Expiration Accountability Level Last Day Contract, are amended accordingly (see attached).

Questions concerning these amendments can be directed to Anthony V. Densieski, Director, Market Surveillance, at 212.299.2881, or Chris Reinhardt, Supervisor, Market Surveillance at 212.299.2884.

**NOTIFICATION OF AMENDMENTS TO NYMEX RULES**  
**9A.26, 9A.27, 9A.27A and Aggregation Allocations**  
(bold/underline indicates additions; strikethrough indicates deletions)

<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>Expiration Accountability Level Last Day Contract</u>	<u>Reporting Level</u>	<u>Aggregate Into (1)</u>	<u>Aggregate Into (2)</u>
			<b>Rule 9A.26</b>	<b>Rule 9A.26</b>	<b>Rule 9A.27</b>	<b>Rule 9A.27A</b>	<b>Rule 9A.34</b>		
<b>Natural Gas</b>									
<b>United Kingdom</b>									
National Balancing Point (NBP) Henry Hub Basis Swap Futures	332	E2	3,500/ <del>12,000</del>	2,500/ <del>12,000</del>	500/-	-/1,000	25	E2	HH
National Balancing Point (NBP) Henry Hub Basis Option	333	V1	3,500/ <del>12,000</del>	2,500/ <del>12,000</del>	500/-	-/1,000	25	E2	HH
<b>Inside FERC</b>									
<b>ANR Pipeline Co.</b>									
ANR Louisiana Basis (Platts IFERC) Futures Contract	767	ND	10,000 / <del>12,000</del>	10,000 / <del>12,000</del>	1,000/-	-/1,000	25	ND	HH
ANR OK Basis Swap (Platts IFERC) Contract	627	NE	10,000 / <del>12,000</del>	10,000 / <del>12,000</del>	500/-	-/1,000	175	NE	HH
<b>California</b>									
Malin Basis Swap (NGI) Contract	623	PB	10,000 / <del>12,000</del>	10,000 / <del>12,000</del>	2,000/-	-/1,000	25	PB	HH
SoCal City-Gate Basis Swap Contract	437	9A	7,000 / <del>12,000</del>	5,000 / <del>12,000</del>	500/-	-/1,000	25	9A	HH
<b>CenterPoint Energy Gas Transmission Co.</b>									
CenterPoint Natural Gas Basis Contract (Platts IFERC)	807	PW	10,000 / <del>12,000</del>	10,000 / <del>12,000</del>	2,000/-	-/1,000	25	PW	HH

<b>Colorado Interstate Gas Co.</b>									
NYMEX CIG Rockies Basis Swap (Platts IFERC) Futures Contract	633	CI	10,000 /12,000	10,000 /12,000	1,000/-	-/1,000	25	CI	HH
<b>Columbia Gas Transmission Corp.</b>									
TCO Basis Swap (Platts IFERC) Contract	622	TC	10,000 /12,000	10,000 /12,000	2,500/-	-/1,000	175	TC	HH
<b>Columbia Gas Trans- mission Co.</b>									
Columbia Gulf Louisiana Basis Swap (Platts IFERC) Contract	638	GL	10,000 /12,000	10,000 /12,000	500/-	-/1,000	175	GL	HH
Columbia Gulf Mainline Basis Swap Contract	428	5Z	7,000 /12,000	5,000 /12,000	500/-	-/1,000	25	5Z	HH
<b>Dominion Transmission Inc.</b>									
Dominion Basis Swap (Platts IFERC) Contract	632	PG	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	PG	HH
<b>East Texas</b>									
NYMEX Houston Ship Channel Basis Swap (Platts IFERC) Contract	518	NH	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	NH	HH

<b><i>El Paso Natural Gas Co.</i></b>									
NYMEX San Juan Basis Swap (Platts IFERC) Contract	519	NJ	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	NJ	HH
Permian Basis Swap (Platts IFERC) Contract	620	PM	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	175	PM	HH
<b><i>Florida Gas Transmission Co.</i></b>									
Florida Zone 2 Basis Swap Contract	429	8A	3,000 /12,000	2,000 /12,000	150/-	-/1,000	25	8A	HH
FGT Zone 3 Basis (Platts IFERC) Futures Contract	806	FP	10,000 /12,000	10,000 /12,000	500/-	-/1,000	25	FP	HH
<b><i>Kern River Gas Transmission Co.</i></b>									
Kern River Basis (Platts IFERC) Futures Contract	768	NV	10,000 /12,000	10,000 /12,000	1,000/-	-/1,000	25	NV	HH
<b><i>Natural Gas Pipeline Co. of America</i></b>									
NGPL Mid-Con Basis Swap (Platts IFERC) Contract	629	NL	10,000 /12,000	10,000 /12,000	500/-	-/1,000	175	NL	HH
NGPL LA Basis Swap (Platts IFERC) Contract	626	NY	10,000 /12,000	10,000 /12,000	500/-	-/1,000	175	NY	HH
NGPL STX Natural Gas Basis Contract	875	T5	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	T5	HH
NGPL Texok Basis Swap (Platts IFERC)	625	PD	10,000 /12,000	10,000 /12,000	1,000/-	-/1,000	175	PD	HH

Contract									
<b><i>Northern Natural Gas Co.</i></b>									
Demarc Basis Swap (Platts IFERC) Contract	630	PE	10,000 /12,000	10,000 /12,000	1,000/-	-/1,000	175	PE	HH
Ventura Basis Swap (Platts IFERC) Contract	631	PF	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	175	PF	HH
<b><i>Northwest Pipeline Corp.</i></b>									
NYMEX Rockies Basis Swap (Platts IFERC) Contract	524	NR	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	NR	HH
NYMEX Sumas Basis Swap (Platts IFERC) Contract	628	NK	10,000 /12,000	10,000 /12,000	1,000/-	-/1,000	25	NK	HH
<b><i>Northeast</i></b>									
NYMEX Transco Zone 6 Basis Swap (Platts IFERC) Contract	521	NZ	10,000 /12,000	10,000 /12,000	1,500/-	-/1,000	25	NZ	HH
Algonquin City-gates Natural Gas Basis Contract	876	B4	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	B4	HH
M-3 Basis Swap (Platts IFERC) Contract	621	NX	10,000 /12,000	10,000 /12,000	1,500/-	-/1,000	25	NX	HH
<b><i>OneOk Gas Transportation, LLC</i></b>									
OneOk, Oklahoma Basis Swap Contract	430	8X	3,500 /12,000	2,500 /12,000	250/-	-/1,000	25	8X	HH

<b><i>Panhandle Eastern Pipe Line Co.</i></b>									
NYMEX Panhandle Basis Swap (Platts IFERC) Contract	525	PH	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	175	PH	HH
<b><i>Questar Pipeline Co.</i></b>									
Questar Basis (Platts IFERC) Futures Contract	769	TA	10,000/12,000 0	10,000 /12,000	1,000/-	-/1,000	25	TA	HH
<b><i>South Louisiana</i></b>									
NYMEX Henry Hub Basis Swap (Platts IFERC) Contract	509	HB	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	175	HB	HH
<b><i>Southern Natural Gas Co.</i></b>									
Sonat Basis (Platts IFERC) Futures Contract	804	SZ	10,000/12,000 0	10,000 /12,000	500/-	-/1,000	25	SZ	HH
<b><i>Southern Star Central Gas Pipeline Inc.</i></b>									
Southern Star Texas, Oklahoma, Kansas Basis Swap Contract	431	8Z	3,500 /12,000	2,500 /12,000	250/-	-/1,000	25	8Z	HH
<b><i>Tennessee Gas Pipeline Co.</i></b>									
Tennessee 500 Leg Basis (Platts IFERC) Futures Contract	770	NM	10,000 /12,000	10,000 /12,000	1,500/-	-/1,000	25	NM	HH
Tennessee 800 Leg Basis Swap Contract	432	6Z	3,000 /12,000	2,000 /12,000	150/-	-/1,000	25	6Z	HH



<i>Co.</i>									
Trunkline, LA Basis (Platts IFERC) Futures Contract	773	NU	10,000 /12,000	10,000 /12,000	1,000/-	-/1,000	25	NU	HH
<b>Upper Midwest</b>									
Dawn Natural Gas Basis Contract (Platts IFERC)	808	DW	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	DW	HH
MichCon Basis Swap (Platts IFERC) Contract	619	NF	10,000 /12,000	10,000 /12,000	500/-	-/1,000	175	NF	HH
<b>West Texas</b>									
NYMEX Waha Basis Swap (Platts IFERC) Futures Contract	634	NW	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	175	NW	HH
<b>Platts</b>									
<b>NGI Bidweek Survey</b>									
NYMEX AECO/NIT Basis Swap (NGX/CGPR) Contract	516	NA	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	NA	HH
NYMEX Chicago Basis Swap (NGI) Contract	517	NB	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	175	NB	HH
Chicago "Pipe" Option	517a	PY	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	NB	HH
PG&E Citygate Basis Swap (NGI) Contract	624	PC	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	175	PC	HH
PG&E CITYGATE "Pipe" Option	624a	CW	10,000/12,000 0	10,000 /12,000	2,000/-	-/1,000	25	PC	HH
NYMEX SoCal Basis Swap (NGI) Contract	520	NS	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	NS	HH
SOCAL "Pipe" Option	520a	ZN	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	NS	HH



<b>East Houston - Katy</b>									
Houston Ship Channel "Pipe" Option	518a	PK	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	SM	HH
<b>Oklahoma</b>									
PANHANDLE "Pipe" Option	525a	PU	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	SV	HH
<b>New Mexico - San Juan Basis</b>									
San Juan "Pipe" Option	519a	PJ	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	SJ	HH
<b>Rockies</b>									
ROCKIES "Pipe" Option	524a	ZR	10,000 /12,000	10,000 /12,000	2,000/-	-/1,000	25	NR	HH