

## Special Executive Report

S-5071

December 10, 2009

### Administrative Amendments Pertaining to the Addition of Diminishing Balance Allocations and Deletion of Inadvertent Secondary Reporting Levels for Certain Petroleum and Natural Gas Contracts

The administrative amendments to NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Level Table correct the inadvertent omission of the diminishing balance allocations, and delete the inadvertent inclusion of a secondary reporting level for certain petroleum and natural gas contracts. These changes will be effective on December 11, 2009.

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.

(Bold/underline indicates additions; strikethrough indicates deletions.)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>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>Chicago</i>									
Chicago ULSD (Platts) vs. Heating Oil Spread Swap Futures	453	5C	<u>*</u>	7,000/7,000	5,000/5,000	1,000/1,000	25	4C	23
Chicago Unleaded Gasoline (Platts) vs. RBOB Gasoline Spread Swap Futures	451	3C	<u>*</u>	7,000/7,000	5,000/5,000	1,000/1,000	25	2C	27

<i>Group Three</i>									
Group Three ULSD (Platts) vs. Heating Oil Spread Swap Futures	325	A6	*	7,000/7,000	5,000/5,000	1,000/1,000	25/250	A7	23
Group Three Unleaded Gasoline (Platts) vs. RBOB Gasoline Spread Swap Futures	323	A8	*	7,000/7,000	5,000/5,000	1,000/1,000	25/150	A9	27
<i>Gulf Coast</i>									
LLS (Argus) vs. WTI Spread Calendar Swap Futures	840	840	*	20,000/20,000	20,000/10,000	3,000/3,000	350	XA	26
LLS (Argus) vs. WTI Spread Trade Month Swap Futures	841	WK	*	20,000/20,000	20,000/10,000	3,000/3,000	350	LI	26
Mars (Argus) vs. WTI Spread Calendar Swap Futures	848	YX	*	20,000/20,000	20,000/10,000	3,000/3,000	350	MX	26
Mars (Argus) vs. WTI Spread Trade Month Swap Futures	849	YV	*	20,000/20,000	20,000/10,000	3,000/3,000	350	MO	26
WTS (Argus) vs. WTI Spread Calendar Swap Futures	856	FF	*	20,000/20,000	20,000/10,000	3,000/3,000	350	XB	26
WTS (Argus) vs. WTI Spread Trade Month Swap Futures	857	FH	*	20,000/20,000	20,000/10,000	3,000/3,000	350	AY	26
Gulf Coast ULSD (OPIS) vs. Heating Oil Spread Swap Futures	254	5Q	*	7,000/7,000	5,000/5,000	1,000/1,000	25/250	5P	23
Gulf Coast ULSD (Platts) Crack Spread Swap Futures	742	GY	*	10,000/20,000	10,000/10,000	1,000/3,000	25	LY	26
Gulf Coast ULSD (Platts) Up-Down BALMO Swap Futures	338	1L	*	10,000/7,000	10,000/5,000	1,000/1,000	25/250	LY	23
Gulf Coast Heating Oil (Argus) vs. Heating Oil Spread Swap Futures	244	7U	*	10,000/7,000	10,000/5,000	1,000/1,000	25	4U	23
Gulf Coast Heating Oil (OPIS) vs. Heating Oil Spread Swap Futures	256	7W	*	7,000/7,000	5,000/5,000	1,000/1,000	25/250	7O	23
Gulf Coast No. 6 Fuel	613	MG	*	10,000/20,000	10,000/10,000	1,000/3,000	25	MF	26

Oil (Platts) Crack Spread Swap Futures									
Gulf Coast Unl 87 (Platts) Crack Spread BALMO Swap Futures	336	1J	*	10,000/20,000	10,000/10,000	1,000/3,000	25/350	GS	26
Gulf Coast Unl 87 (Platts) Up-Down BALMO Swap Futures	337	1K	*	10,000/7,000	10,000/5,000	1,000/1,000	25/150	GS	27
Gulf Coast Unl 87 (Argus) Up-Down Swap Futures	568	UZ	*	7,000/7,000	7,000/5,000	1,000/1,000	25	AW	27
Gulf Coast Unl 87 (Argus) Crack Spread Swap Futures	572	CK	*	7,000/20,000	7,000/10,000	1,000/3,000	25	AW	26
Gulf Coast Unl 87 (OPIS) vs. RBOB Gasoline Spread Swap Futures	250	4F	*	7,000/7,000	5,000/5,000	1,000/1,000	25/150	4E	27
Gulf Coast Jet (Platts) Up-Down BALMO Swap Futures	339	1M	*	10,000/7,000	10,000/5,000	1,000/1,000	25/250	GE	23
Gulf Coast Jet (Argus) Up-Down Swap Futures	570	JU	*	7,000/7,000	7,000/5,000	1,000/1,000	25	AF	23
Gulf Coast Jet (OPIS) vs. Heating Oil Spread Swap Futures	252	W7	*	7,000/7,000	5,000/5,000	1,000/1,000	25/250	R9	23
<i>New York Harbor</i>									
Heating Oil Crack Spread BALMO Swap Futures	329	1H	*	7,000/20,000	5,000/10,000	1,000/3,000	250/350	23	26
NY Heating Oil (Platts) vs. NYMEX Heating Oil Swap Futures	541	YH	*	5,000/7,000	3,500/5,000	1,000/1,000	25	YF	23
Gulf Coast No. 2 (Platts) Up-Down Calendar Swap Futures	515	UT	*	10,000/7,000	10,000/5,000	1,000/1,000	25	GP	23
NY ULSD (Argus) vs. Heating Oil Spread Swap Futures	246	7Y	*	10,000/7,000	1,000/5,000	1,000/1,000	25	5Y	23
Gulf Coast Jet (Platts) vs. Heating Oil Spread Swap Futures	608	ME	*	10,000/7,000	10,000/5,000	1,000/1,000	25	GE	23
Gulf Coast Low Sulfur Diesel (LSD)	745	YL	*	10,000/10,000	10,000/5,000	1,000/1,000	25	LW	23

(Platts) Up-Down Spread Swap Futures									
Gulf Coast ULSD (Platts) Up-Down Spread Swap Futures	746	LT	*	10,000/10,000	10,000/5,000	1,000/1,000	25	LY	23
NY ULSD (Platts) Crack Spread Swap Futures	744	YU	*	10,000/20,000	10,000/10,000	1,000/3,000	25	YS	26
NY Jet Fuel (Platts) vs. Heating Oil Swap Futures	413	1U	*	2,000/7,000	1,500/5,000	250/1,000	25	1Q	23
RBOB Gasoline Crack Spread BALMO Swap Futures	327	1E	*	7,000/20,000	5,000/10,000	1,000/3,000	150/ <del>350</del>	27	26
NY RBOB (Platts) vs. NYMEX RBOB Gasoline Spread Swap Futures	563	RI	*	7,000/7,000	7,000/5,000	1,000/1,000	150	RY	27
NY Jet Fuel (Argus) vs. Heating Oil Spread Swap Futures	248	5U	*	2,000/7,000	1,500/5,000	250/1,000	25	4Y	23
New York Harbor Residual Fuel (Platts) Crack Spread Swap Futures	615	ML	*	10,000/20,000	10,000/10,000	1,000/3,000	25	MM	26
<i>Europe</i>									
<i>Northwest Europe</i>									
Brent CFD (Platts) Swap Futures	699	6W	*	5,000/5,000	5,000/5,000	1,000/1,000	25	UB	6W
Dated to Frontline Brent Swap Futures	695	FY	*	5,000/20,000	5,000/20,000	1,000/2,000	25	UB	BB
Brent CFD (Platts) vs. Brent Front Month (Platts) Swap Futures	319	1C	*	5,000/5,000	5,000/5,000	1,000/1,000	25/ <del>25</del>	UB	1C
Gasoline Euro-bob Oxy (Argus) NWE Barges Swap Futures	729	7H	*	3,500	2,500	500	25	7H	
Gasoline Euro-bob Oxy (Argus) NWE Barges Crack Spread Swap Futures	732	7K	*	3,500/20,000	2,500/20,000	500/2,000	25	7H	BZ
Gasoline Euro-bob Oxy (Argus) NWE Barges Crack Spread BALMO Swap Futures	733	7I	*	3,500/20,000	2,500/20,000	500/2,000	25	7H	BZ
European Argus Gasoline Crack	711	RG	*	1,500/20,000	1,500/20,000	500/2,000	25	AR	BB

Spread Swap Futures									
Premium Unleaded Gasoline 10 ppm (Platts) Barges FOB Rdam Swap Futures	715	7L	*	750	500	100	25	7L	
EuroBob Gasoline 10 ppm (Platts) Barges FOB Rdam Swap Futures	717	7P	*	1,500	1,500	500	25	7P	
Diesel 10ppm NWE Le Havre (Platts) CIF NWE vs. ICE Gasoil Swap Futures	362	S3		1,000/7,000	750/7,000	150/1,000	10/25	S1	GX
Diesel 10ppm NWE Le Havre (Platts) CIF NWE vs. ICE Gasoil BALMO Swap Futures	363	S5		1,000/7,000	750/7,000	150/1,500	10/25	S1	GX
Diesel 10ppm UK (Platts) CIF NWE vs. ICE Gasoil Swap Futures	372	S8		1,000/7,000	750/7,000	150/1,000	10/25	S6	GX
Diesel 10ppm UK (Platts) CIF NWE vs. ICE Gasoil BALMO Swap Futures	373	T1		1,000/7,000	750/7,000	150/1,000	10/25	S6	GX
European 3.5% Fuel Oil (Platts) Barges FOB Rdam Average Price Option	660A	Q6	*	1,500	1,500	N/A	25	UV	
<i>Mediterranean</i>									
<i>Italy</i>									
Jet Aviation Fuel (Platts) Cargoes FOB MED vs. ICE Gasoil Swap Futures	417	1V		350/7,000	250/7,000	50/1,000	5/25	1T	GX
<i>Asia/Pacific</i>									
<i>Singapore</i>									
Singapore Jet Kerosene vs. Gasoil Spread (Platts) BALMO Swap Futures	657	Z0		1,500/1,500	1,500/1,500	500/500	25/25	KS	SG
<i>Natural Gas</i>									
<i>Inside FERC</i>									
<i>ANR Pipeline Co.</i>									
ANR, Louisiana Natural Gas Index Swap (Platts Gas Daily / Platts IFERC)	454	M6		3,500/10,000	2,500/10,000	500/1,000	25/25	K6	ND



OneOk, Oklahoma Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	439	C7		750/3,500	500/2,500	100/250	25/25	M3	8X
<i>Questar Pipeline Co.</i>									
Questar Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	458	N8		350/10,000	250/10,000	50/1,000	25/25	C6	TA
<i>Southern Natural Gas Co.</i>									
Southern Natural, Louisiana Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	836	M8		7,000/10,000	5,000/10,000	1,000/500	25/25	K8	SZ
<i>Southern Star Central Gas Pipeline Inc.</i>									
Southern Star, Tx.-Okla.-Kan. Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	438	C9		750/3,500	500/2,500	100/250	25/25	M4	8Z
<i>Tennessee Gas Pipeline Co.</i>									
Tennessee 800 Leg Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	445	L4		3,500/3,000	2,500/2,000	500/150	25/25	W5	6Z
<i>Texas Eastern Transmission Corp.</i>									
Texas Eastern, WLA Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	440	C2		3,500/3,500	2,500/2,500	500/250	25/25	X8	8B
Texas Eastern, ELA Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	835	M9		3,500/10,000	2,500/10,000	500/500	25/175	K9	TE
<i>Texas Gas Transmission Corp.</i>									
Texas Gas Zone 1 Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	446	N4		2,000/7,000	1,500/5,000	300/500	25/25	Y9	9F

Texas Gas, Zone SL Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	834	S7		1,000/10,000	750/10,000	150/1,000	25/25	J7	TB
<b><i>Transcontinental Gas Pipe Line Co.</i></b>									
Transco Zone 1 Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	442	C4		750/7,000	500/5,000	100/500	25/25	X4	8E
Transco Zone 2 Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	443	L7		3,500/7,000	2,500/5,000	500/500	25/25	X3	8F
Transco Zone 4 Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	448	B2		3,500/10,000	2,500/10,000	500/500	25/25	J3	TR
<b><i>Trunkline Gas Co.</i></b>									
Trunkline, ELA Natural Gas Index Swap (Platts Gas Daily / Platts IFERC) Futures	837	M7		750/10,000	500/10,000	100/1,000	25/25	K7	NU
<b><i>Light Hydrocarbons</i></b>									
<b><i>Mont Belvieu</i></b>									
Propane Non-LDH Mont Belvieu (OPIS) Swap Futures	414	1R	*	1,500	1,000	200	25	1R	