



C.F.T.C.  
OFFICE OF THE SECRETARIAT  
2009 SEP 18 AM 10 13

September 17, 2009

**VIA E-MAIL**

Mr. David Stawick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

**Re: Rule Certification. New York Mercantile Exchange, Inc. Submission #09-199: Notification of Amendments to NYMEX Rules 559, 560 and 561 Relating to Launch of Seventeen (17) New OPIS Petroleum and NGL Swap Futures Contracts, and Administrative Amendments to Five (5) Existing Related Contracts**

Dear Mr. Stawick:

The New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying amendments to NYMEX Rules: 559, Position Limits and Exemptions; 560, Position Accountability; and 561, Reports of Large Positions, in relation to the listing of seventeen (17) new OPIS petroleum and NGL swap futures contracts. These amendments establish the all month/any one month accountability levels, expiration position limits, reportable levels, deterioration and aggregation allocations for the new contracts.

Additionally, please note administrative amendments to five (5) existing related contracts whose aggregation allocations are affected by 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."

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the attached rule amendments comply with the Act, including regulations under the Act. These changes will be made effective on trade date September 21, 2009.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Director, Market Surveillance, at (212) 299-2881, or the undersigned at (312) 648-5422.

Sincerely,

Stephen Szarmack  
Director and Associate General Counsel

Attachment

**NOTIFICATION OF AMENDMENTS TO NYMEX RULES 559, 560 and 561**  
 (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 Account-ability Level</u>	<u>Any One Month Account-ability 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>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>7O</u>	<u>*</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>7O</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>7O</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>W1-8K</del>	
<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>Y2-8I</del>	
<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>W3-7Q</del>	
Mont Belvieu Natural Gasoline (OPIS) Average Price Option	585a	E1		2,000	1,500	250	25	<del>W3-7Q</del>	
Mont Belvieu Natural Gasoline (OPIS) BALMO Swap	314	V5	*	2,000	<del>15,000</del> 1,500	250	25	<del>W3-7Q</del>	
<u>Mont Belvieu Normal Butane (OPIS) BALMO Swap Futures</u>	<u>299</u>	<u>8J</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>8O</u>	<u>*</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>B0</u>	