



Special Executive Report

DATE: April 28, 2011

SER#: 5707

SUBJECT: Large Trader Requirement, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, Diminishing Balances and Aggregation Allocations for Two (2) New Petroleum Swap Futures Contracts

In connection with the launch of two (2) new petroleum swap futures contracts on trade date May 2, 2011, 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), diminishing balances and aggregation allocations for the new contracts. These contracts will be added to the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook. 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 Chris Reinhardt, Associate Director, Market Surveillance, at 212-299-2882, and Ryne Toscano, Supervisor, Market Surveillance, at 212.299.2879.

(Bold/underlining indicates additions)

NYMEX Chapter 5 Position Limit Table

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>Diminsh- Ing Balances Contracts</u>	<u>All Month Account- ability Level</u>	<u>Any One Month Account- ability Level</u>	<u>Expira- tion 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 USA</i>									
<i>Gulf Coast</i>									
<u>Gulf Coast No. 6 Fuel Oil 3.0% vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) BALMO Swap Futures</u>	<u>1063</u>	<u>GCB</u>	<u>*</u>	<u>10,000/ 1,500</u>	<u>10,000/ 1,500</u>	<u>1,000/ 150</u>	<u>25</u>	<u>MF</u>	<u>UV</u>
<i>New York Harbor</i>									
<u>New York Fuel Oil 1.0% vs. European 1% Fuel Oil Cargoes FOB NWE (Platts) BALMO Swap Futures</u>	<u>1064</u>	<u>NYG</u>	<u>*</u>	<u>10,000/ 1,500</u>	<u>10,000/ 1,500</u>	<u>1,000/ 150</u>	<u>25</u>	<u>MM</u>	<u>UF</u>