



Special Executive Report

DATE: February 24, 2011

SER#: 5587

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

In connection with the launch of two (2) new DME Oman crude oil spread swap futures contracts on trade date February 28, 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), and 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 Joe Hawrysz, Director, Global Market Surveillance, at 312.341.7750, and Ryne Toscano, Supervisor, Market Surveillance, at 212.299.2879.

(Bold/underlining 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>Middle East</i>									
<u>DME Oman Crude Oil vs. Dubai (Platts) Swap Futures</u>	<u>340</u>	<u>DPO</u>	*	<u>20,000/10,000</u>	<u>20,000/10,000</u>	<u>4,000/1,000</u>	<u>25</u>	<u>DOO</u>	<u>DC</u>
<u>ICE Brent (Singapore Marker) vs. DME Oman Crude Oil Swap Futures</u>	<u>123</u>	<u>BSG</u>	*	<u>20,000/20,000</u>	<u>20,000/20,000</u>	<u>2,000/4,000</u>	<u>25</u>	<u>BZ</u>	<u>DOO</u>