



Special Executive Report

DATE: February 24, 2011

SER#: 5639

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

In connection with the launch of the Brent Option on Calendar Futures Strip and Brent Option on Quarterly Futures Strip 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 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>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>
			Rule 560	Rule 560	Rule 559	Rule 561	
<i>Petroleum</i>							
<i>Europe</i>							
<i>Northwest Europe</i>							
<u>Brent Option on Calendar Futures Strip</u>	<u>826</u>	<u>BPC</u>	<u>20,000</u>	<u>20,000</u>	<u>2,000</u>	<u>25</u>	<u>BZ</u>
<u>Brent Option on Quarterly Futures Strip</u>	<u>827</u>	<u>BQP</u>	<u>20,000</u>	<u>20,000</u>	<u>2,000</u>	<u>25</u>	<u>BZ</u>