

SER-5353

August 2, 2010

**Large Trader Reporting Requirements, All Month/Any One Month  
Accountability Levels, Expiration Month Position Limit, and  
Aggregation Allocation for Nine (9) New Gulf Coast Petroleum Swap  
Futures Contracts**

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In connection with the launch of nine (9) new Gulf Coast petroleum swap futures contracts on trade date August 9, 2010, 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 and diminishing balances 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 code is 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, or Glenn Hofferber, Associate Director, Market Surveillance, at 212.299.2884.

(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 USA</i>									
<i>Gulf Coast</i>									
<u>Gulf Coast Unl 87 Gasoline M2 (Platts) Swap Futures</u>	<u>974</u>	<u>GCM</u>	<u>*</u>	<u>10,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>GCM</u>	
<u>Gulf Coast Unl 87 Gasoline M2 (Platts) vs. RBOB Spread Swap Futures</u>	<u>973</u>	<u>RVG</u>	<u>*</u>	<u>10,000/7,000</u>	<u>10,000/5,000</u>	<u>2,000/1,000</u>	<u>25</u>	<u>GCM</u>	<u>27</u>
<u>Gulf Coast Unl 87 Gasoline M2 (Platts) Crack Spread Swap Futures</u>	<u>975</u>	<u>GCC</u>	<u>*</u>	<u>10,000/20,000</u>	<u>10,000/10,000</u>	<u>2,000/3,000</u>	<u>25</u>	<u>GCM</u>	<u>26</u>
<u>Gulf Coast CBOB Gasoline A1 (Platts) Swap Futures</u>	<u>980</u>	<u>CBO</u>	<u>*</u>	<u>10,000</u>	<u>10,000</u>	<u>1,000</u>	<u>25</u>	<u>CBO</u>	
<u>Gulf Coast CBOB Gasoline A1 (Platts) vs. RBOB Spread Swap Futures</u>	<u>979</u>	<u>CBA</u>	<u>*</u>	<u>10,000/7,000</u>	<u>10,000/5,000</u>	<u>1,000/1,000</u>	<u>25</u>	<u>CBO</u>	<u>27</u>
<u>Gulf Coast CBOB Gasoline A1 (Platts) Crack Spread Swap Futures</u>	<u>981</u>	<u>CBC</u>	<u>*</u>	<u>10,000/20,000</u>	<u>10,000/10,000</u>	<u>1,000/3,000</u>	<u>25</u>	<u>CBO</u>	<u>26</u>
<u>Gulf Coast CBOB Gasoline A2 (Platts) Swap Futures</u>	<u>977</u>	<u>CRG</u>	<u>*</u>	<u>10,000</u>	<u>10,000</u>	<u>1,000</u>	<u>25</u>	<u>CRG</u>	

<u>Gulf Coast CBOB Gasoline A2 (Platts) vs. RBOB Spread Swap Futures</u>	<u>976</u>	<u>CRB</u>	<u>*</u>	<u>10,000/7,000</u>	<u>10,000/5,000</u>	<u>1,000/1,000</u>	<u>25</u>	<u>CRG</u>	<u>27</u>
<u>Gulf Coast CBOB Gasoline A2 (Platts) Crack Spread Swap Futures</u>	<u>978</u>	<u>GCG</u>	<u>*</u>	<u>10,000/20,000</u>	<u>10,000/10,000</u>	<u>1,000/3,000</u>	<u>25</u>	<u>CRG</u>	<u>26</u>