



Special Executive Report

SER-5487

December 3, 2010

Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, Diminishing Balances and Aggregation Allocations for Six (6) New DME Oman Crude Oil Futures and Option Contracts, and Administrative Amendments to Existing Related Contracts

In connection with the launch of six (6) new DME Oman Crude Oil futures and option contracts on trade date December 6, 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 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.

Additional administrative amendments were made to the all month/any one month accountability levels and expiration month limits of existing petroleum contracts that were affected by the launch of the new contracts.

Contract related questions can be directed to Glenn Hofferber, Associate Director, Market Surveillance, at 212.299.2884, and Ryne Toscano, Lead Market Surveillance Analyst, at 212.299.2879.

(Bold/underlining indicates additions, strikethrough indicates deletions.)

<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 Middle East</i>									
<u>DME Oman Crude Oil Swap Futures</u>	<u>124</u>	<u>DOO</u>	<u>*</u>	<u>20,000</u>	<u>20,000</u>	<u>4,000</u>	<u>25</u>	<u>DOO</u>	

<u>DME Oman Crude Oil Average Price Option</u>	<u>131</u>	<u>DOA</u>	<u>*</u>	<u>20,000</u>	<u>20,000</u>	<u>4,000</u>	<u>25</u>	<u>DOO</u>	
<u>DME Oman Crude Oil BALMO Swap Futures</u>	<u>125</u>	<u>DOB</u>	<u>*</u>	<u>20,000</u>	<u>20,000</u>	<u>4,000</u>	<u>25</u>	<u>DOO</u>	
<u>ICE Brent vs. DME Oman Crude Oil Swap Futures</u>	<u>126</u>	<u>DBO</u>	<u>*</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>
<i>Asia/Pacific Singapore</i>									
Singapore Gasoil (Platts) Swap Futures	669	SG	*	1,500 <u>5,000</u>	1,500 <u>5,000</u>	500 <u>1,000</u>	25	SG	
Singapore Gasoil (Platts) Average Price Option	496A	M2		1,500 <u>5,000</u>	1,500 <u>5,000</u>	n/a	25	SG	
Singapore Gasoil (Platts) BALMO Swap Futures	496	VU		1,500 <u>5,000</u>	1,500 <u>5,000</u>	500 <u>1,000</u>	25	SG	
Singapore Gasoil (Platts) vs. ICE Gasoil Swap Futures	724	GA		1,500 <u>5,000/</u> 7,000	1,500 <u>5,000/</u> 7,000	500 <u>1,000/</u> 1,000	25	SG	GX
<u>Singapore Gasoil (Platts) vs. DME Oman Crude Oil Swap Futures</u>	<u>128</u>	<u>DZB</u>	<u>*</u>	<u>5,000/ 20,000</u>	<u>5,000/ 20,000</u>	<u>1,000/ 4,000</u>	<u>25</u>	<u>SG</u>	<u>DOO</u>

Singapore Jet Kerosene vs. Gasoil Spread (Platts) Swap Futures	672	RK		1,500/ 4,500 5,000	1,500/ 4,500 5,000	500/ 500 1,000	25	KS	SG
Singapore Jet Kerosene vs. Gasoil Spread (Platts) BALMO Swap Futures	657	Z0		1,500/ 4,500 5,000	1,500/ 4,500 5,000	500/ 500 1,000	25	KS	SG
Singapore Mogas 92 Unleaded (Platts) vs. DME Oman Crude Oil Swap Futures	127	DNB	*	7,000/ 20,000	5,000/ 20,000	1,000/ 4,000	25	1N	DOO
Singapore Fuel Oil 180 cst vs. 380 cst Spread (Platts) Swap Futures	667	SD		4,500 5,000 / 1,500	4,500 5,000 / 1,500	500/ 500	25	UA	SE
Singapore Fuel Oil 180 cst (Platts) Average Price Option	493A	C5		4,500 5,000	4,500 5,000	n/a	25	UA	
Singapore Fuel Oil 180 cst (Platts) BALMO Swap Futures	493	BS		4,500 5,000	4,500 5,000	150 500	25	UA	
Singapore Fuel Oil 180 cst (Platts) Calendar Swap Futures	662	UA	*	4,500 5,000	4,500 5,000	150 500	25	UA	
East-West Fuel Oil Spread (Platts) Swap Futures	666	EW		4,500 5,000 / 1,500	4,500 5,000 / 1,500	150 500 / 150	25	UA	UV
Singapore Fuel Oil 180 cst	213	SFC	*	4,500 5,000 / 20,000	4,500 5,000 / 20,000	150 500 / 2,000	25	UA	BZ

(Platts) Crack Spread Swap Futures									
Mini Singapore Fuel Oil 180 cst (Platts) Swap Futures	844	0F	*	1,500 <u>5,000</u>	1,500 <u>5,000</u>	150 <u>500</u>	25	UA	
Mini Singapore Fuel Oil 180 cst (Platts) BALMO Swap Futures	845	5L	*	1,500 <u>5,000</u>	1,500 <u>5,000</u>	150 <u>500</u>	25	UA	