



Special Executive Report

SER-5509

December 16, 2010

Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, and Aggregation Allocations for Three (3) New BALMO Petroleum Swap Futures Contracts

In connection with the launch of three (3) new balance-of-month (“BALMO”) petroleum swap futures contracts on trade date December 20, 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 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 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>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>Gulf Coast</i>								
<u>Gulf Coast No. 6 Fuel Oil (Platts) Crack Spread BALMO Swap Futures</u>	<u>218</u>	<u>GFC</u>	<u>10,000/20,000</u>	<u>10,000/10,000</u>	<u>1,000/3,000</u>	<u>25</u>	<u>MF</u>	<u>26</u>

<u>New York 1% Fuel Oil vs. Gulf Coast 3% Fuel Oil (Platts)</u> <u>BALMO Swap</u> <u>Futures</u>	<u>219</u>	<u>NFG</u>	<u>10,000/</u> <u>10,000</u>	<u>10,000/</u> <u>10,000</u>	<u>1,000/</u> <u>1,000</u>	<u>25</u>	<u>MM</u>	<u>MF</u>
<u>New York 1% Fuel Oil (Platts)</u> <u>Crack Spread</u> <u>BALMO Swap</u> <u>Futures</u>	<u>217</u>	<u>NFC</u>	<u>10,000/</u> <u>20,000</u>	<u>10,000/</u> <u>10,000</u>	<u>1,000/</u> <u>3,000</u>	<u>25</u>	<u>MM</u>	<u>26</u>