



## Special Executive Report

---

SER-5562

January 19, 2011

### **Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, and Diminishing Balances and Aggregation Allocations for Five (5) New Petroleum Futures Contracts**

---

In connection with the launch of five (5) new Gasoil swap futures contracts on trade date January 24, 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 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)

<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>Europe</i>									
<i>Northwest Europe</i>									
<u>Gasoil 50 ppm (Platts) Barges FOB Rdam Swap Futures</u>	<u>994</u>	<u>GFS</u>	<u>*</u>	<u>1,000</u>	<u>500</u>	<u>150</u>	<u>25</u>	<u>GFS</u>	
<u>Gasoil 50 ppm (Platts) Barges FOB Rdam BALMO Swap Futures</u>	<u>995</u>	<u>GFL</u>	<u>*</u>	<u>1,000</u>	<u>500</u>	<u>150</u>	<u>25</u>	<u>GFS</u>	
<u>Gasoil 50 ppm (Platts) Barges FOB Rdam vs. ICE Gasoil Swap Futures</u>	<u>997</u>	<u>GRS</u>	<u>*</u>	<u>1,000/ 7,000</u>	<u>500/ 7,000</u>	<u>150/ 1,000</u>	<u>25</u>	<u>GFS</u>	<u>GX</u>
<u>Gasoil 50 ppm (Platts) Barges FOB Rdam vs. ICE Gasoil BALMO Swap Futures</u>	<u>996</u>	<u>GRB</u>	<u>*</u>	<u>1,000/ 7,000</u>	<u>500/ 7,000</u>	<u>150/ 1,000</u>	<u>25</u>	<u>GFS</u>	<u>GX</u>
<u>Gasoil 50 ppm (Platts) Barges FOB Rdam Crack Spread (1000mt) Swap Futures</u>	<u>998</u>	<u>GRC</u>	<u>*</u>	<u>1,000/ 20,000</u>	<u>500/ 20,000</u>	<u>150/ 2,000</u>	<u>25</u>	<u>GFS</u>	<u>BZ</u>