



Special Executive Report

SER-5585

January 28, 2011

Large Trader Requirement, All Month/Any One Month Accountability Levels, Expiration Month Position Limit, and Diminishing Balances and Aggregation Allocations for a New Petroleum Swap Futures Contract

In connection with the launch of a new Northwest Europe petroleum BALMO swap futures contract on trade date February 7, 2011, please note below the corresponding all month/any one month accountability levels (NYMEX Rule 560), expiration month position limit (NYMEX Rule 559), reportable level (NYMEX Rule 561), and diminishing balances and aggregation allocations for the new contract. This contract 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 Glenn Hofferber, Associate Director, Market Surveillance, at 212.299.2884, 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>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 Europe</i>									
<i>Northwest Europe</i>									
<u>1% Fuel Oil Barges FOB Rdam vs. 1% Fuel Oil (Platts) Cargoes FOB NWE BALMO Swap Futures</u>	<u>664</u>	<u>EBF</u>	<u>*</u>	<u>1,500/ 1,500</u>	<u>1,500/ 1,500</u>	<u>150/ 150</u>	<u>25</u>	<u>UH</u>	<u>UF</u>