



## Special Executive Report

**DATE:** April 13, 2011

**SER#:** 5655

**SUBJECT:** Large Trader Requirement, All Month/Any One Month Accountability Levels, Expiration Month Position Limit, and Diminishing Balances and Aggregation Allocations for a New Petroleum Average Price Option Contract

In connection with the launch of the European 1% Fuel Oil (Platts) Barges FOB Rdam Average Price Option contract on trade date April 18, 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 Chris Reinhardt, Associate Director, Market Surveillance, at 212.299.2882, 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>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>								
<b><u>European 1% Fuel Oil (Platts) Barges FOB Rdam Average Price Option</u></b>	<b><u>782</u></b>	<b><u>EFB</u></b>	<b><u>*</u></b>	<b><u>1,500</u></b>	<b><u>1,500</u></b>	<b><u>150</u></b>	<b><u>25</u></b>	<b><u>UH</u></b>