



Special Executive Report

DATE: July 6, 2011

SER#: 5665

SUBJECT: Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, Diminishing Balances and Aggregation Allocations for the New Dated Brent (Platts) Average Price Option Contract

In connection with the launch of the new Dated Brent (Platts) Average Price Option contract on trade date July 11, 2011 (see SER-5790 dated June 23, 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), diminishing balances and aggregation allocation 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.

NYMEX Rulebook Chapter 5 Position Limit Table
(Bold/underlining indicates additions)

Contract Name	Rule Chapter	Commodity Code	Diminishing Balances Contracts	All Month Accountability Level	Any One Month Accountability Level	Expiration Month Limit	Reporting Level	Aggregate Into (1)
				Rule 560	Rule 560	Rule 559	Rule 561	
<i>Petroleum</i>								
<i>Europe</i>								
<i>Northwest Europe</i>								
<u>Dated Brent (Platts) Average Price Option</u>	1078	DBP	*	5,000	5,000	1,000	25	UB