



## Special Executive Report

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**DATE:** April 8, 2011

**SER#:** 5705

**SUBJECT:** Administrative Amendments to the NYMEX Rulebook Chapter 5,  
Position Limit, Position Accountability and Reportable Level Table

Please be advised that effective April 12, 2011, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will amend the all month and any one month accountability levels (NYMEX Rule 560 – Position Accountability) for nine (9) existing petroleum contracts. The administrative amendments will align the accountability levels of the nine existing petroleum contracts with the levels of existing contracts with similar aggregation allocations.

Questions regarding the aforementioned 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 Rule 560 – Position Accountability)  
(Bold/underlining indicates additions; strikethrough indicates deletions)

<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>		
<b>Petroleum USA</b>									
<b>New York Harbor</b>									
Gulf Coast Unl 87 Gasoline M1 (Platts) vs. RBOB Gasoline Spread Swap Futures	557	RV	*	7,000/ 7,000 <u>10,000/7,000</u>	7,000/ 5,000 <u>10,000/5,000</u>	1,000/ 1,000	25	GS	27
New York Harbor Conv. Gasoline (Platts) vs. RBOB Gasoline Swap Futures	545	RZ	*	7,000/ 7,000	7,000/ 7,000 <u>7,000/5,000</u>	1,000/ 1,000	150	RZ	27
NY Jet Fuel (Argus) vs. Heating Oil Spread Swap Futures	248	5U	*	2,000/ 7,000 <u>5,000/7,000</u>	1,500/ 5,000 <u>5,000/5,000</u>	250/ 1,000	25	4Y	23
Gasoil (ICE) Mini Calendar Swap Futures	531	QA		7,000	5,000 <u>7,000</u>	1,000	25	GX	
<b>Europe Northwest Europe</b>									
Gasoil 0.1 (Platts) Cargoes FOB NWE vs. ICE Gasoil Swap Futures	535	WT		1,000/ 7,000	500/ <del>5,000</del> <u>500/7,000</u>	150/ 1,500 <u>1,000</u>	25	WR	GX
Gasoil 0.1 (Platts) Barges FOB Rdam vs. ICE Gasoil Swap Futures	533	WQ		1,000/ 7,000	500/ <del>5,000</del> <u>500/7,000</u>	150/ 1,000	25	VL	GX

ULSD 10ppm (Platts) Cargoes CIF NWE vs. ICE Gasoil Swap Futures	539	TP		1,000/ 7,000	<del>500/5,000</del> <b>500/ 7,000</b>	150/ 1,000	25	TY	GX
<b>Asia/Pacific Singapore</b>									
Singapore Fuel Oil 180 cst vs. 380 cst Spread (Platts) Swap Futures	667	SD		5,000/ 1,500	5,000/ 1,500	<del>500/ 500</del> <b>500/ 150</b>	25	UA	SE
<b>Natural Gas Inside FERC</b>									
<b>Northern Natural Gas Co.</b>									
Ventura Natural Gas Index Swap (Platt Gas Daily/Platts IFERC) Futures	815	VI		<del>10,000/ 12,000</del> <b>10,000/ 10,000</b>	<del>10,000/ 12,000</del> <b>10,000/ 10,000</b>	2,000/ 2,000	25	VS	PF