



Special Executive Report

DATE: May 11, 2011

SER#: 5706

SUBJECT: Large Trader Requirement, All Month/Any One Month Accountability Levels, Expiration Month Position Limit, Diminishing Balances and Aggregation Allocation for the New Mini Japan Naphtha (Platts) BALMO Swap Futures Contract, and Amendments to the Header Notes in the Position Limit Table in Chapter 5 of the NYMEX Rulebook

In connection with the launch of the new Mini Japan Naphtha (Platts) BALMO Swap Futures contract on trade date May 16, 2011 (see SER-5749 dated May 3, 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.

In addition, the new contract will be added to the NYMEX Chapter 5 Header Notes Section to clarify that the new Mini Japan Naphtha (Platts) BALMO Swap Futures contract shall be deemed equivalent to .10 of the quantity of the respective base contract into which it aggregates.

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)

<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>Asia/Pacific</i>								
<i>Japan</i>								
<u>Mini Japan Naphtha (Platts) BALMO Swap Futures</u>	1062	E6M	*	1,000	1,000	100	25	JA

Interpretations and Special Notices Relating to Chapter 5
Position Limit, Position Accountability and Reportable Level Table
Header Notes

1.

The following Mini Petroleum contracts shall be deemed equivalent to .10 of the quantity of the base contract into which it aggregates:

Mini Japan Naphtha (Platts) BALMO Swap Futures