



## Special Executive Report

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**DATE:** June 7, 2011

**SER#:** 5718

**SUBJECT:** Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, Diminishing Balances and Aggregation Allocations for Four (4) New Singapore Fuel Oil Swap Futures Contracts

In connection with the launch of four (4) new Singapore Fuel Oil swap futures contracts on trade date June 20, 2011 (see SER-5789 dated June 2, 2011), please note below the corresponding all month/any one month accountability levels (NYMEX Rule 560), expiration month position limits (NYMEX Rule 559), reportable levels (NYMEX Rule 561), diminishing balances and aggregation allocations for the new contracts. These contracts 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 codes are 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)

<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</i>									
<i>Asia/Pacific</i>									
<i>Singapore</i>									
<u>Singapore Fuel Oil 380 cst (Platts) 6.35 Dubai Crack Spread Swap Futures</u>	<u>1092</u>	<u>STI</u>	<u>*</u>	<u>1,500/10,000</u>	<u>1,500/10,000</u>	<u>150/1,000</u>	<u>25</u>	<u>SE</u>	<u>DC</u>
<u>Singapore Fuel Oil 180 cst (Platts) 6.35 Brent Crack Spread Swap Futures</u>	<u>1093</u>	<u>STR</u>	<u>*</u>	<u>5,000/20,000</u>	<u>5,000/20,000</u>	<u>500/2,000</u>	<u>25</u>	<u>UA</u>	<u>BZ</u>
<u>Singapore Fuel Oil 180 cst (Platts) 6.35 Dubai Crack Spread Swap Futures</u>	<u>1091</u>	<u>STS</u>	<u>*</u>	<u>5,000/10,000</u>	<u>5,000/10,000</u>	<u>500/1,000</u>	<u>25</u>	<u>UA</u>	<u>DC</u>
<u>Singapore Fuel Oil 180 cst (Platts) 6.35 Dubai Crack Spread BALMO Swap Futures</u>	<u>1094</u>	<u>STB</u>	<u>*</u>	<u>5,000/10,000</u>	<u>5,000/10,000</u>	<u>500/1,000</u>	<u>25</u>	<u>UA</u>	<u>DC</u>