



## Special Executive Report

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**DATE:** June 16, 2011

**SER#:** 5804

**SUBJECT: Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, Diminishing Balances and Aggregation Allocations for Twelve (12) New Petroleum Swap Futures Contracts**

In connection with the launch of twelve (12) new petroleum swap futures contracts on trade date June 20, 2011 (see SER-5787 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 USA Gulf Coast</i>									
<u>Gulf Coast Unl 87 Gasoline M2 (Platts) vs. RBOB BALMO Swap Futures</u>	<u>1089</u>	<u>GBB</u>	<u>*</u>	<u>10,000/7,000</u>	<u>10,000/5,000</u>	<u>2,000/1,000</u>	<u>25</u>	<u>GCM</u>	<u>27</u>
<u>Gulf Coast ULSD (Argus) Up-Down BALMO Swap Futures</u>	<u>1100</u>	<u>GUD</u>	<u>*</u>	<u>10,000/7,000</u>	<u>10,000/5,000</u>	<u>1,000/1,000</u>	<u>25</u>	<u>AJ</u>	<u>23</u>
<u>Gulf Coast No.6 Fuel Oil 3.0% (Platts) vs. Brent Crack Spread Swap Futures</u>	<u>1098</u>	<u>GCI</u>	<u>*</u>	<u>10,000/20,000</u>	<u>10,000/20,000</u>	<u>1,000/2,000</u>	<u>25</u>	<u>MF</u>	<u>BZ</u>
<u>Gulf Coast Unl 87 Gasoline M2 (Argus) Swap Futures</u>	<u>1102</u>	<u>UGG</u>	<u>*</u>	<u>10,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>GCM</u>	
<u>Gulf Coast Unl 87 Gasoline M2 (Argus) vs. RBOB Spread Swap Futures</u>	<u>1101</u>	<u>RBG</u>	<u>*</u>	<u>10,000/7,000</u>	<u>10,000/5,000</u>	<u>2,000/1,000</u>	<u>25</u>	<u>GCM</u>	<u>27</u>
<u>Gulf Coast Jet (Argus) Up-Down BALMO Swap Futures</u>	<u>1099</u>	<u>GBA</u>	<u>*</u>	<u>7,000/7,000</u>	<u>7,000/5,000</u>	<u>1,000/1,000</u>	<u>25</u>	<u>AF</u>	<u>23</u>

<i>New York Harbor</i>									
<u>NY 0.7% Fuel Oil vs. NY 1.0% Fuel Oil (Platts) Swap Futures</u>	<u>1088</u>	<u>NYI</u>	<u>*</u>	<u>2,000/10,000</u>	<u>2,000/10,000</u>	<u>300/1,000</u>	<u>25</u>	<u>Y4</u>	<u>MM</u>
<u>NY 2.2% Fuel Oil vs. Gulf Coast No. 6 Fuel Oil 3.0% (Platts) Swap Futures</u>	<u>1087</u>	<u>NYC</u>	<u>*</u>	<u>2,000/10,000</u>	<u>2,000/10,000</u>	<u>300/1,000</u>	<u>25</u>	<u>Y3</u>	<u>MF</u>
<u>NY 3.0% Fuel Oil vs. Gulf Coast No. 6 Fuel Oil 3.0% (Platts) Swap Futures</u>	<u>1086</u>	<u>FOC</u>	<u>*</u>	<u>2,000/10,000</u>	<u>2,000/10,000</u>	<u>300/1,000</u>	<u>25</u>	<u>H1</u>	<u>MF</u>
<u>Heating Oil vs. Brent Crack Spread Swap Futures</u>	<u>1097</u>	<u>HOB</u>	<u>*</u>	<u>7,000/20,000</u>	<u>5,000/20,000</u>	<u>1,000/2,000</u>	<u>25</u>	<u>23</u>	<u>BZ</u>
<u>RBOB Gasoline vs. Brent Crack Spread Swap Futures</u>	<u>1096</u>	<u>RBB</u>	<u>*</u>	<u>7,000/20,000</u>	<u>5,000/20,000</u>	<u>1,000/2,000</u>	<u>25</u>	<u>27</u>	<u>BZ</u>
<i>Europe</i>									
<i>Northwest Europe</i>									
<u>RBOB Gasoline vs. Euro-bob Oxy (Argus) NWE Barges (1000mt) Swap Futures</u>	<u>1090</u>	<u>EXR</u>	<u>*</u>	<u>7,000/3,500</u>	<u>5,000/2,500</u>	<u>1,000/500</u>	<u>25</u>	<u>27</u>	<u>7H</u>