



Special Executive Report

DATE: October 14, 2011

SER#: 5973

SUBJECT: Large Trader Requirements, All Month/Any One Month
Accountability Levels, Expiration Month Position Limits, and
Aggregation Allocations for Three (3) New Brent Crude Oil Swap
Futures Contracts

In connection with the launch of three (3) new Brent Crude Oil Swap Futures contracts on trade date October 17, 2011 (see SER-5965 dated October 6, 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), 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>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>Europe</i>							
<i>Northwest Europe</i>							
<u>Brent CFD (Platts) vs. Brent Front Month (Platts) Weekly Swap Futures</u>	<u>1144</u>	<u>CFA</u>	<u>5,000</u>	<u>5,000</u>	<u>2,000</u>	<u>25</u>	<u>CFA</u>
<u>Brent CFD (Platts) vs. Brent Second Month (Platts) Weekly Swap Futures</u>	<u>1145</u>	<u>CFB</u>	<u>5,000</u>	<u>5,000</u>	<u>2,000</u>	<u>25</u>	<u>CFB</u>
<u>Brent CFD (Platts) vs. Brent Third Month (Platts) Weekly Swap Futures</u>	<u>1146</u>	<u>CFC</u>	<u>5,000</u>	<u>5,000</u>	<u>2,000</u>	<u>25</u>	<u>CFC</u>