



## Special Executive Report

**DATE:** November 17, 2011

**SER#:** 6021

**SUBJECT:** Large Trader Requirement, All Month/Any One Month Accountability Levels, Expiration Month Position Limit, Diminishing Balances and Aggregation Allocation for the New Canadian Heavy Crude Oil (Net Energy) Index Average Price Option Contract

In connection with the launch of the new Canadian Heavy Crude Oil (Net Energy) Index Average Price Option contract on trade date November 21, 2011 (see SER-6005 dated November 10, 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.

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 USA</i>								
<i>Canada</i>								
<u>Canadian Heavy Crude Oil (Net Energy) Index Average Price Option</u>	<u>1151</u>	<u>WCI</u>	<u>*</u>	<u>20,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>WCC</u>