



Special Executive Report

DATE: December 8, 2011

SER#: 6046

SUBJECT: Large Trader Requirement, All Month/Any One Month Accountability Levels, Expiration Month Position Limit, and Aggregation Allocation for the New Western Canadian Select (WCS) Crude Oil Futures Contract

In connection with the launch of the new Western Canadian Select (WCS) Crude Oil Futures contract on trade date December 12, 2011 (see SER-6009 dated November 18, 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), 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>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>
			Rule 560	Rule 560	Rule 559	Rule 561	
<i>Petroleum</i>							
<i>USA</i>							
<i>Canada</i>							
<u>Western Canadian Select (WCS) Crude Oil Futures</u>	1108	WCE	10,000	10,000	1,000	25	WCE