



Special Executive Report

DATE: January 19, 2012

SER#: 6089

**SUBJECT: Large Trader Requirements, All Month/Any One Month
Accountability Levels, Expiration Month Position Limits, and
Aggregation Allocations for One (1) New NY ULSD Financial Futures
Contract and Two (2) New NY ULSD Option Contracts**

In connection with the launch of one (1) new NY ULSD Financial futures contract and two (2) new NY ULSD option contracts on trade date January 23, 2012 (see SER-6054 dated December 19, 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>
			Rule 560	Rule 560	Rule 559	Rule 561	
<i>Petroleum</i>							
<i>USA</i>							
<i>New York Harbor</i>							
<u>NY ULSD Financial Futures</u>	<u>1152</u>	<u>ULS</u>	<u>7,000</u>	<u>7,000</u>	<u>1,000</u>	<u>25</u>	<u>ULS</u>
<u>NY ULSD Option</u>	<u>1153</u>	<u>ULO</u>	<u>7,000</u>	<u>7,000</u>	<u>650</u>	<u>25</u>	<u>LH</u>
<u>NY ULSD European Option</u>	<u>1154</u>	<u>ULE</u>	<u>7,000</u>	<u>7,000</u>	<u>1,000</u>	<u>25</u>	<u>ULS</u>