



Special Executive Report

DATE: November 17, 2011

SER#: 6020

SUBJECT: Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, Diminishing Balances and Aggregation Allocations for Ten (10) New ULSD Petroleum Futures and Option Contracts

In connection with the launch of ten (10) new ULSD petroleum futures and option contracts on trade date November 21, 2011 (see SER-5998R dated November 10, 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</i>									
<i>USA</i>									
<i>Gulf Coast</i>									
<i>New York Harbor</i>									
<u>NY ULSD Last Day Financial Swap Futures</u>	<u>1169</u>	<u>ULF</u>		<u>7,000</u>	<u>7,000</u>	<u>1,000</u>	<u>25</u>	<u>ULF</u>	
<u>NY ULSD Calendar Swap Futures</u>	<u>1167</u>	<u>USF</u>	<u>*</u>	<u>7,000</u>	<u>7,000</u>	<u>1,000</u>	<u>25</u>	<u>ULF</u>	
<u>NY ULSD BALMO Swap Futures</u>	<u>1168</u>	<u>UBS</u>	<u>*</u>	<u>7,000</u>	<u>7,000</u>	<u>1,000</u>	<u>25</u>	<u>ULF</u>	
<u>NY ULSD Average Price Option</u>	<u>1170</u>	<u>UAO</u>	<u>*</u>	<u>7,000</u>	<u>7,000</u>	<u>1,000</u>	<u>25</u>	<u>ULF</u>	
<u>NY ULSD Calendar Spread Option</u>	<u>1171</u>	<u>UCA,</u> <u>UCB,</u> <u>UCC,</u> <u>UMM,</u> <u>UCZ</u>		<u>7,000</u>	<u>7,000</u>	<u>1,000</u>	<u>25</u>	<u>ULF</u>	
<u>NY ULSD Crack Spread Swap Futures</u>	<u>1157</u>	<u>UCF</u>	<u>*</u>	<u>7,000/</u> <u>20,000</u>	<u>7,000/</u> <u>10,000</u>	<u>1,000/</u> <u>3,000</u>	<u>25</u>	<u>ULF</u>	<u>26</u>
<u>NY ULSD Crack Spread Option</u>	<u>1172</u>	<u>UCO</u>		<u>7,000/</u> <u>20,000</u>	<u>7,000/</u> <u>10,000</u>	<u>1,000/</u> <u>3,000</u>	<u>25</u>	<u>ULF</u>	<u>26</u>
<u>NY ULSD Crack Spread Average Price Option</u>	<u>1173</u>	<u>UCP</u>	<u>*</u>	<u>7,000/</u> <u>20,000</u>	<u>7,000/</u> <u>10,000</u>	<u>1,000/</u> <u>3,000</u>	<u>25</u>	<u>ULF</u>	<u>26</u>
<u>NY ULSD Crack Spread BALMO Swap Futures</u>	<u>1174</u>	<u>UBC</u>	<u>*</u>	<u>7,000/</u> <u>20,000</u>	<u>7,000/</u> <u>10,000</u>	<u>1,000/</u> <u>3,000</u>	<u>25</u>	<u>ULF</u>	<u>26</u>
<u>RBOB vs. NY ULSD Swap Futures</u>	<u>1158</u>	<u>RVU</u>	<u>*</u>	<u>7,000/</u> <u>7,000</u>	<u>5,000/</u> <u>7,000</u>	<u>1,000/</u> <u>1,000</u>	<u>25</u>	<u>27</u>	<u>ULF</u>