



Special Executive Report

DATE: March 9, 2012

SER#: 6147

**SUBJECT: Large Trader Requirements, All Month/Any One Month
Accountability Levels, Expiration Month Position Limits, Diminishing
Balances and Aggregation Allocations for Two (2) New Northwest
European Fuel Oil Swap Futures Contracts**

In connection with the launch of two (2) new Northwest European Fuel Oil Swap Futures contracts on trade date March 12, 2012 (see SER-6133 dated February 29, 2012), 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>Europe</i>									
<i>Northwest Europe</i>									
<u>3.5% Fuel Oil (Platts) Barges FOB Rdam Crack Spread BALMO Swap Futures</u>	<u>1204</u>	<u>FCB</u>	*	<u>1,500/20,000</u>	<u>1,500/20,000</u>	<u>150/2,000</u>	<u>25</u>	<u>UV</u>	<u>BB</u>
<u>3.5% Fuel Oil (Platts) FOB MED Crack Spread BALMO Swap Futures</u>	<u>1205</u>	<u>FOA</u>	*	<u>1,500/20,000</u>	<u>1,500/20,000</u>	<u>150/2,000</u>	<u>25</u>	<u>UI</u>	<u>BB</u>