



Special Executive Report

SER-5458

December 1, 2010

Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, and Diminishing Balances and Aggregation Allocations for Three (3) New Tanker Index Average Price Option Contracts

In connection with the launch of three (3) new Tanker Index Average Price Option contracts on trade date December 6, 2010, 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 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 Glenn Hofferber, Associate Director, Market Surveillance, at 212.299.2884, or Ryne Toscano, Lead Market Surveillance Analyst, at 212.299.2879.

(Bold/underlining indicates additions)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>Diminishing Balance 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>Tanker Indices</i>								
<i>Clean Tanker Index</i>								
<u>Freight Rout TC2 (Baltic) Average Price Option</u>	<u>947</u>	<u>TCW</u>	<u>*</u>	<u>5,000</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>TM</u>
<u>Freight Rout TC5 (Platts) Average Price Option</u>	<u>948</u>	<u>TCF</u>	<u>*</u>	<u>10,000</u>	<u>10,000</u>	<u>1,000</u>	<u>25</u>	<u>TH</u>
<i>Dirty Tanker Index</i>								
<u>Freight Route TD3 (Baltic) Average Price Option</u>	<u>949</u>	<u>TDT</u>	<u>*</u>	<u>10,000</u>	<u>10,000</u>	<u>1,000</u>	<u>25</u>	<u>TL</u>