



## Special Executive Report

**DATE:** May 12, 2011

**SER#:** 5757

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

In connection with the launch of two (2) new freight contracts on trade date May 16, 2011 (see SER-5750 dated May 3, 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>Expiration Accountability Level Last Day Contracts</u>	<u>Reporting Level</u>	<u>Aggregate Into (1)</u>
				<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 560</u>	<u>Rule 561</u>	
<i>Tanker Indices</i>									
<i>Clean Tanker Index</i>									
<u>Freight Route TC12 (Baltic) Swap Futures</u>	<u>522</u>	<u>FRS</u>	<u>*</u>	<u>5,000</u>	<u>5,000</u>	<u>500</u>		<u>25</u>	<u>FRS</u>

<b>Clean Tanker Forwards</b>									
<b>Freight Route TC12 (Baltic) Forward</b>	<b>530</b>	<b>FRB</b>	<b>*</b>	<b>2,500</b>	<b>2,500</b>		<b>500</b>	<b>25</b>	<b>FRB</b>