



Special Executive Report

DATE: August 26, 2011

SER#: 5879

SUBJECT: Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, and Aggregation Allocations for Two (2) New Coal Swap Futures Contracts

In connection with the launch of two (2) new coal swap futures contracts on trade date August 29, 2011 (see SER-5876 dated August 15, 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>
			<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>	
<i>Coal</i>							
<u>Australian Coking Coal (Argus) Low Vol Swap Futures</u>	<u>1110</u>	<u>ACR</u>	<u>5,000</u>	<u>5,000</u>	<u>1,250</u>	<u>25</u>	<u>ACR</u>
<u>Australian Coking Coal (Platts) Low Vol Swap Futures</u>	<u>1111</u>	<u>ALW</u>	<u>5,000</u>	<u>5,000</u>	<u>1,250</u>	<u>25</u>	<u>ACR</u>