

Special Executive Report

SER-5265

September 7, 2010

Large Trader Reporting Requirements, All Month/Any One Month Position Accountability Levels, Expiration Month Position Limits, and Aggregation Allocations for Four (4) New Coal Contracts

In connection with the launch of four (4) new coal contracts on trade date September 13, 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 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 Joe Hawrysz, Director, Global Market Surveillance, at 312.341.7750.

(Bold/underlining indicates additions)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>All Month Account-ability Level</u>	<u>Any One Month Account-ability Level</u>	<u>Expira-tion Month Limit</u>	<u>Report-ing Level</u>	<u>Aggre-gate Into (1)</u>
			<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>	
<i>Coal</i>							
<u>Coal (API 2) cif ARA (Argus/McCloskev) Swap Futures</u>	<u>926</u>	<u>MTF</u>	<u>7,000</u>	<u>7,000</u>	<u>3,500</u>	<u>25</u>	<u>MTF</u>
<u>Coal (API 2) cif ARA (Argus/McCloskev) Option</u>	<u>927</u>	<u>MTO</u>	<u>7,000</u>	<u>7,000</u>	<u>3,500</u>	<u>25</u>	<u>MTF</u>
<u>Coal (API 4) fob Richards Bay (Argus/McCloskev) Swap Futures</u>	<u>928</u>	<u>MFJ</u>	<u>5,000</u>	<u>5,000</u>	<u>2,500</u>	<u>25</u>	<u>MFJ</u>
<u>Coal (API 4) fob Richards Bay (Argus/McCloskev) Option</u>	<u>929</u>	<u>MFO</u>	<u>5,000</u>	<u>5,000</u>	<u>2,500</u>	<u>25</u>	<u>MFJ</u>