



Special Executive Report

SER-5436

October 13, 2010

Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limits, and Aggregation Allocations for Two (2) New Volatility Index (VIX[®]) Futures Contracts

In connection with the launch of two (2) new Volatility Index (VIX[®]) Futures contracts on trade date October 18, 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)

Contract Name	<u>Rule Chap -ter</u>	<u>Com- modity 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>Petroleum</i>							
<i>Cushing, Oklahoma</i>							
<u>Crude Oil Volatility Index (VIX[®]) Futures</u>	<u>982</u>	<u>CVF</u>	<u>80,000</u>	<u>20,000</u>	<u>6,000</u>	<u>75</u>	<u>CVF</u>
<i>Metals</i>							
<i>USA</i>							
<u>Gold Volatility Index (VIX[®]) Futures</u>	<u>984</u>	<u>GVF</u>	<u>12,000</u>	<u>12,000</u>	<u>6,000</u>	<u>75</u>	<u>GVF</u>