



Special Executive Report

SER-5488

January 19, 2011

Large Trader Requirements, All Month/Any One Month Accountability Levels, Expiration Month Position Limit, and Aggregation Allocation for the New Gold Volatility Index (VIX) Option Contract

In connection with the launch of the new Gold Volatility Index (VIX) option contract on trade date January 24, 2011, please note below the corresponding all month/any one month accountability levels (NYMEX Rule 560), expiration month position limit (NYMEX Rule 559), reportable level (NYMEX Rule 561), and aggregation allocation for the new contract. This contract 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 code is 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, and Ryne Toscano, Lead Market Surveillance Analyst, at 212.299.2879.

(Bold/underlining indicates additions)

<u>Contract Name</u>	<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>
			Rule 560	Rule 560	Rule 559	Rule 561	
<i>Metals</i>							
<i>USA</i>							
<u>Gold Volatility Index (VIX) Option</u>	985	GVP	12,000	12,000	6,000	75	GVF