



## Special Executive Report

**DATE:** July 6, 2011

**SER#:** 5728

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

In connection with the launch of four (4) new coal option contracts on trade date July 11, 2011 (see SER-5817 dated June 23, 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.

(Bold/underlining indicates additions)  
NYMEX Chapter 5 Position Limit Table

<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>
			<b>Rule 560</b>	<b>Rule 560</b>	<b>Rule 559</b>	<b>Rule 561</b>	
<i>Coal</i>							
<u>Coal (API 2) cif ARA (ARGUS-McCloskey) Option on Quarterly Futures Strip</u>	<b>909</b>	<b>CQA</b>	<b>7,000</b>	<b>7,000</b>	<b>3,500</b>	<b>25</b>	<b>MTF</b>

<u>Coal (API 2) cif ARA (ARGUS- McCloskey) Option on Calendar Futures Strip</u>	<b>910</b>	<b>CLA</b>	<b>7,000</b>	<b>7,000</b>	<b>3,500</b>	<b>25</b>	<b>MTF</b>
<u>Coal (API 4) fob Richards Bay (ARGUS- McCloskey) Option on Quarterly Futures Strip</u>	<b>917</b>	<b>RQA</b>	<b>5,000</b>	<b>5,000</b>	<b>2,500</b>	<b>25</b>	<b>MFF</b>
<u>Coal (API 4) fob Richards Bay (ARGUS- McCloskey) Option on Calendar Futures Strip</u>	<b>918</b>	<b>RLA</b>	<b>5,000</b>	<b>5,000</b>	<b>2,500</b>	<b>25</b>	<b>MFF</b>