



Special Executive Report

DATE: July 15, 2011

SER#: 5846

SUBJECT: Large Trader Requirements, All Month/Any One Month
Accountability Levels, Expiration Month Position Limits, and
Aggregation Allocations for Three (3) New Short-Term Option
Contracts

In connection with the launch of three (3) new Short-Term Option contracts on trade date July 18, 2011 (see SER-5803 dated June 21, 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>Petroleum</i>							
<i>USA</i>							
<i>Cushing, Oklahoma</i>							
<u>Short-Term Crude Oil Option</u>	<u>1065</u>	<u>C01-C31</u>	<u>20,000</u>	<u>10,000</u>	<u>3,000</u>	<u>25</u>	<u>C01-C31</u>
<i>Metals</i>							
<i>USA</i>							
<u>Short-Term Gold Option</u>	<u>1067</u>	<u>L01-L31</u>	<u>6,000</u>	<u>6,000</u>	<u>3,000</u>	<u>25</u>	<u>L01-L31</u>
<i>Natural Gas</i>							
<i>USA</i>							
<u>Short-Term Natural Gas Option</u>	<u>1066</u>	<u>U01-U31</u>	<u>12,000</u>	<u>12,000</u>	<u>1,000</u>	<u>25</u>	<u>U01-U31</u>