



Special Executive Report

DATE: December 8, 2011

SER#: 6045

SUBJECT: Large Trader Requirement, All Month/Any One Month Accountability Levels, Expiration Month Position Limit, Diminishing Balances and Aggregation Allocation for the New U.S. Midwest Domestic Hot-Rolled Coil Steel Index Average Price Option Contract

In connection with the launch of the new U.S. Midwest Domestic Hot-Rolled Coil Steel Index Average Price Option contract on trade date December 12, 2011 (see SER-6015 dated November 16, 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 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>Diminsh-ing Balances Contracts</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>Metals</i> | | | | | | | | |
| <i>USA</i> | | | | | | | | |
| <u>U.S. Midwest Domestic Hot-Rolled Coil Steel Index Average Price Option</u> | <u>1095</u> | <u>HRO</u> | <u>*</u> | <u>20,000</u> | <u>10,000</u> | <u>3,000</u> | <u>250</u> | <u>HR</u> |