

Special Executive Report

S-5114

January 20, 2010

Administrative Amendments to the Aggregation Allocations for a Natural Gas Option Contract

The administrative amendments to NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Level Table revise the aggregation allocations for the Henry Hub Natural Gas Financial Calendar Spread Option (Chapter 399). These changes will be made effective on January 22, 2010.

Contract related questions can be directed to Anthony V. Densieski, Director, Market Surveillance at 212.299.2881, or Chris Reinhardt, Supervisor, Market Surveillance at 212.299.2884.

(Bold/underline indicates additions; strikethrough indicates deletions)

<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>Aggregate Into (2)</u>
			<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>		
<i>Natural Gas</i>								
<i>USA</i>								
Henry Hub Natural Gas Financial Calendar Spread Option	399	G4, G2, G3, G5, G6, G7	12,000	12,000	1,000	100	HH <u>HP</u>	HH <u>HP</u>