

Special Executive Report

SER-5118

January 22, 2010

Large Trader Reporting Requirement, All Month/Any One Month Position Accountability Levels, Expiration Month Position Limit, and Aggregation Allocation for a New Argus Sour Crude Index ("ASCI") Financial Futures Contract

In connection with the launch of a new Argus Sour Crude Index ("ASCI") Financial Futures contract on trade date January 25, 2010, 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. 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 Anthony V. Densieski, Director, Market Surveillance at 212.299.2881, or Chris Reinhardt, Supervisor, Market Surveillance at 212.299.2884.

(Bold/underline 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>Gulf Coast</i>							
<u>Argus Sour Crude Index ("ASCI") Financial Futures</u>	<u>226</u>	<u>A0</u>	<u>30,000</u>	<u>20,000</u>	<u>5,000</u>	<u>25</u>	<u>29</u>