

Special Executive Report

S-5032

October 28, 2009

**Large Trader Reporting Requirements, All Month/Any One Month Position
Accountability Levels, Expiration Month Position Limits, and Aggregation
Allocations for Seven (7) New Options on Underlying Futures Strips for Natural
Gas, Crude Oil, Electricity and Coal Contracts**

In connection with the launch of seven (7) new options contracts on underlying futures strips for natural gas, crude oil, electricity and coal contracts on trade date November 2, 2009, 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. 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 Anthony V. Densieski, Director, Market Surveillance at 212.299.2881, or Chris Reinhardt, Supervisor, Market Surveillance at 212.299.2884. Please contact Martin Jacobs, Senior Director, Applications Development at 212.299.2829 if you have any information services questions.

(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>Cushing, Oklahoma</i>							
<u>Crude Oil Option on Quarterly Futures Strip</u>	<u>356</u>	<u>6E</u>	<u>20,000</u>	<u>10,000</u>	<u>3,000</u>	<u>350</u>	<u>26</u>
<u>Crude Oil Option on Calendar Futures Strip</u>	<u>357</u>	<u>6F</u>	<u>20,000</u>	<u>10,000</u>	<u>3,000</u>	<u>350</u>	<u>26</u>
<i>Coal</i>							
<u>Central Appalachian Coal Option on Calendar Futures Strip</u>	<u>358</u>	<u>6M</u>	<u>5,000</u>	<u>5,000</u>	<u>200</u>	<u>25</u>	<u>QL</u>
<i>Natural Gas</i>							
<i>USA</i>							
<u>Natural Gas Option on Calendar Futures Strip</u>	<u>351</u>	<u>6J</u>	<u>12,000</u>	<u>12,000</u>	<u>1,000</u>	<u>100</u>	<u>HH</u>
<u>Natural Gas Option on Summer Futures Strip</u>	<u>352</u>	<u>4D</u>	<u>12,000</u>	<u>12,000</u>	<u>1,000</u>	<u>100</u>	<u>HH</u>
<u>Natural Gas Option on Winter Futures Strip</u>	<u>353</u>	<u>6I</u>	<u>12,000</u>	<u>12,000</u>	<u>1,000</u>	<u>100</u>	<u>HH</u>
<i>Electricity</i>							
<i>PJM Interconnection, LLC</i>							
<i>Western Hub</i>							
<u>PJM Electricity Option on Calendar Futures Strip</u>	<u>354</u>	<u>6O</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>JM</u>