

Special Executive Report

S-4970

October 6, 2009

Large Trader Reporting Requirement, Expiration Accountability Level Last Day Contracts, and Aggregation Allocation for the New Cleared OTC London Gold Forwards Contract, and Amendments to the Interpretations & Special Notices Section of NYMEX Chapter 5

In connection with the launch of the Cleared OTC London Gold Forwards contract for clearing on trade date September 21, 2009, please note below the expiration accountability level last day contracts (NYMEX Rule 560), reportable level (NYMEX Rule 561), and aggregation allocation for the new contract. In addition, the amendment to the Header Notes of NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Level Table defines that the contract's expiration accountability level is effective on the opening of trading of the last eight (8) trading days prior to the contract delivery date. Also, 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. 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 Accountability Level Last Day Contracts</u>	<u>Reporting Level</u>	<u>Aggregate Into (1)</u>
			<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 561</u>	
<i>Forwards</i>							
<i>Europe</i>							
<u>Cleared OTC London Gold Forwards</u>	<u>334</u>	<u>GB</u>	<u>n/a</u>	<u>n/a</u>	<u>10,000</u>	<u>25</u>	<u>GB</u>

Position Limit, Position Accountability and Reportable Level Table

Header Notes

[Note 1 through Note 7 are unchanged.]

8. The Expiration Position Accountability Levels for energy and metals contracts are effective ~~on~~ **as of** the open of trading of the last three trading days of the Penultimate and Last Day cash-settled futures contracts. **The Expiration Position Accountability Levels for the Cleared London Gold Forwards contracts are effective as of the opening of trading on the last eight trading days prior to the contract delivery date.**