



Special Executive Report

DATE: March 30, 2012

SER#: 6183

SUBJECT: Large Trader Requirement and Expiration Accountability Level for the New Cleared OTC London Gold Forwards (cash margin) Contract

In connection with the launch of the new Cleared OTC London Gold Forwards (cash margin) contract on trade date April 2, 2012 (see SER-6176 dated March 28, 2012), please note below the corresponding expiration accountability level – penultimate and metals contracts (NYMEX Rule 560), 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>All Month Accountability Level</u> | <u>Any One Month Accountability Level</u> | <u>Expiration Month Limit</u> | <u>Expiration Accountability Level</u> | <u>Reporting Level</u> | <u>Aggregate Into (1)</u> |
|---|---------------------|-----------------------|---------------------------------------|---|-------------------------------|--|------------------------|---------------------------|
| | | | <u>Rule 560</u> | <u>Rule 560</u> | <u>Rule 559</u> | <u>Rule 559</u> | <u>Rule 561</u> | |
| <i>Metals</i> | | | | | | | | |
| <i>USA</i> | | | | | | | | |
| <u>Cleared OTC London Gold Forwards (cash margin)</u> | <u>1081</u> | <u>GBC</u> | | | | <u>10,000</u> | <u>25</u> | <u>GB</u> |