



Special Executive Report

DATE: December 21, 2011

SER #: 6060

SUBJECT: Amendments - Position Limit, Position Accountability and Reportable Level Table in Chapter 5 of the NYMEX Rulebook for Two Canadian Heavy Crude Oil Contracts

Please be advised that effective January 6, 2012, and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. (NYMEX) is implementing amendments to the NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Level Table to decrease the expiration month position limits for the Canadian Heavy Crude Oil (Net Energy) Index Futures and Canadian Heavy Crude Oil (Net Energy) Index Average Price Option contracts to 1,000 contract units.

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; strikethrough indicates deletions.)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>Diminishing Balances Contracts</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 Canada</i>								
Canadian Heavy Crude Oil (Net Energy) Index Futures	263	WCC		20,000	10,000	3,000 <u>1,000</u>	25	WCC
Canadian Heavy Crude Oil (Net Energy) Index Average Price Option	1151	WCI	*	20,000	10,000	2,000 <u>1,000</u>	25	WCC