



## Special Executive Report

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**DATE:** July 15, 2011

**SER#:** 5852

**SUBJECT:** Administrative Amendments to the Position Limit, Position Accountability and Reportable Level Table in Chapter 5 of the NYMEX Rulebook for Three (3) Petroleum Contracts

The New York Mercantile Exchange, Inc. ("NYMEX") is amending the NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Level Table for three (3) petroleum contracts. These amendments will be effective on trade date Friday, July 15, 2011.

The expiration month position limit for the Gasoil 0.1% (Platts) Cargoes CIF NEW Crack Spread (1000 mt) Swap Futures contract is being amended to reflect the correct limit of 150/2,000.

The all month accountability level of the Gasoil Crack Spread Average Price Option is amended to 1,500/20,000 to correctly reflect the all month accountability level of the individual legs of the spread option.

The aggregation allocation for the Ethanol (Argus) T2 FOB Rdam Including Duty Swap Futures is amended to reflect that the contract aggregates into itself (YE).

Contract related questions can be directed to Chris Reinhardt, Associate Director, Market Surveillance, at 212.299.2882, and Ryne Toscano, Lead Market Surveillance Analyst, at 212.299.2879.

NYMEX 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>Aggregate Into (2)</u> |
|---|---------------------|-----------------------|---------------------------------------|--|---|---|------------------------|---------------------------|---------------------------|
|   |                     |                       |                                       | <b>Rule 560</b>                          | <b>Rule 560</b>                           | <b>Rule 559</b>                           | <b>Rule 561</b>        |                           |                           |
| <i>Petroleum</i>  |                     |                       |                                       |  |   |   |                        |                           |                           |
| <i>Europe</i>   |                     |                       |                                       |  |   |   |                        |                           |                           |
| <i>Northwest Europe</i>   |                     |                       |                                       |  |   |   |                        |                           |                           |
| Gasoil 0.1% (Platts) Cargoes CIF NWE Crack Spread (1000mt) Swap Futures | 145                 | GEB                   | *                                     | 1,000/20,000                             | 500/20,000                                | 150/<br><del>20,000</del><br><b>2,000</b> | 25                     | TW                        | BZ                        |
| Gasoil Crack Spread Average Price Option                                | 710A                | 3U                    | *                                     | <del>7,000</del> <b>1,500/</b><br>20,000 | 1,500/<br>20,000                          | 150/<br>2,000                             | 25                     | UN                        | BB                        |
| Ethanol (Argus) T2 FOB Rdam Including Duty Swap Futures                 | 210                 | YE                    | *                                     | 750                                      | 500                                       | 100                                       | 25                     | <del>WE</del> <b>YE</b>   |                           |