



Market Surveillance

DATE: February 24, 2016

NOTICE #: MSN02-24-16

SUBJECT: Large Trader Requirements. Amendments to the Contract Size of East-West Gasoline Spread (Platts-Argus) Futures Contract

As previously announced in Special Executive Report [SER-7579](#), published February 11, 2016, the New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will amend the contract size of the East-West Gasoline Spread (Platts-Argus) Futures contract from 1,000 metric tons to 1,000 barrels.

As such, effective trade date Monday, February 29, 2016, and pending all relevant CFTC regulatory review periods, the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook will be amended to reflect the new contract size and updated aggregation allocation ratios for the contract as noted below and in [Appendix B](#) of CFTC submission [#16-041](#).

(bold/underline indicates addition; strikethrough indicates deletion)

Commodity Code	Contract Size & Unit	Aggregate Into Futures Equivalent (Leg 1)	Aggregate Into Futures Equivalent (Leg 2)	Aggregate Into Ratio (Leg 1)	Aggregate Into Ratio (Leg 2)
EWG	1,000 Metric tons <u>1,000 Barrels</u>	1N	7H	1 EWG : 8.333 1N <u>1 EWG : 1 1N</u>	1 EWG : -1 7H <u>8.33 EWG : -1 7H</u>

Please note that the spot month limits, single month and all month accountability levels for the parent contracts of EWG are unchanged.

The commodity codes are provided for Clearing Members that file reports pursuant to NYMEX Rule 561.A in a machine-readable format.

Please refer questions on this subject to:

Market Regulation

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