

October 7, 2009

2009 OCT 8 AM 8 59

VIA E-MAIL

Mr. David Stawick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: Rule Certification. New York Mercantile Exchange, Inc. Submission #09-231: Notification of Administrative Amendments to NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Level Table, and Clarification of Diminishing Balance and Aggregation Allocation Columns within the Chapter 5 Table

Dear Mr. Stawick:

The New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying administrative amendments to NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Level Table, and clarifications of Diminishing Balance and Aggregation Allocation columns within the Chapter 5 Table.

Aggregation Allocations

For commodities that aggregate into two separate contracts, the "Aggregate Into" columns have been formatted to denote a positive correlation in the Aggregate Into column (1) and a negative correlation in the Aggregate Into column (2) corresponding with the base commodity contract. For example, if a customer is long the YH contract, then the customer is long YF and short BH. (Additionally, if a customer is short the YH contract, then the customer is short YF and long BH.)

Diminishing Balances

Diminishing Balance contracts are those whose front month volume in any given contract month diminishes as the contract month progresses towards month's end. With regard to determining a market participant's open position at the specific moment of the contract month, the following example is relevant.

The Diminishing Balance contract for purposes of the example is the NYMEX WTI Calendar Swap contract ("CS"). If a market participant is long at the beginning of, or during, the month 1,000 CS in a contract month with 20 business days, each business day 50 contracts would diminish from their open position.

- On Business Day 1 of the contract month, their position would equal 1,000;
- On Business Day 2 of the contract month, their position would equal 950;
- On Business Day 3 of the contract month, their position would equal 900; and so on.

The "Diminishing Balances" asterisk (*) denotation has been added to highlight specific futures contracts that diminish in size as the contract month progresses towards month end. Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the attached rule amendments comply with the Act, including regulations under the Act. These changes will be made effective on trade date October 9, 2009.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Director, Market Surveillance, at (212) 299-2881, or me at (312) 648-5422.

Sincerely,

/s/ Stephen M. Szarmack
Director and Associate General Counsel

Attachment

NOTIFICATION OF AMENDMENTS TO NYMEX Chapter 5 Table
(Bold/underline indicates additions; strikethrough indicates deletions)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>Diminishing Balance 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>
				<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>		
<i>Petroleum</i>									
<i>USA</i>									
<i>Chicago</i>									
Chicago ULSD (Platts) Swap	452	4C	*	7,000	5,000	1,000	25	4C	
Chicago Unleaded Gasoline (Platts) Swap	450	2C	*	7,000	5,000	1,000	25	2C	
<i>Cushing, Oklahoma</i>									
NYMEX Crude Oil Minute-Marker Calendar Month Swap Futures	232	4T	*	20,000	10,000	3,000	25	4T	
RBOB Crack Spread Swap	559	RM	*	7,000/20,000	5,000/10,000	1,000/3,000	25	RB	CL
RBOB Crack Spread Average Price Option	559a	3Y	*	7,000/20,000	5,000/10,000	1,000/3,000	25	RB	CL
NYMEX U.S. Gulf Coast Unl 87 Crack Spread Calendar Swap (Platts) Contract	512	RU	*	20,000/10,000 <u>10,000/20,000</u>	10,000/10,000	3,000/1,000 <u>1,000/3,000</u>	100	CL GS	<u>GS CL</u>
NYMEX U.S. Gulf Coast No. 2 Crack Spread Calendar Swap (Platts) Contract	513	RD	*	20,000/10,000 <u>10,000/20,000</u>	10,000/10,000	3,000/1,000 <u>1,000/3,000</u>	100	CL GP	<u>GP CL</u>
New York Harbor Gasoline Blendstock (RBOB)-Crude Oil Spread Option	387	RX	*	20,000/7,000 <u>7,000/20,000</u>	10,000/5,000 <u>5,000/10,000</u>	3,000/1,000 <u>1,000/3,000</u>	25	CL RB	<u>RB CL</u>
NYMEX New York Harbor Heating Oil Crack Calendar Swap Contract	523	HK	*	20,000/7,000 <u>7,000/20,000</u>	10,000/5,000 <u>5,000/10,000</u>	3,000/1,000 <u>1,000/3,000</u>	25	CL HO	<u>HO CL</u>
Heating Oil Crack Spread Average Price Option	523a	3W	*	20,000/7,000 <u>7,000/20,000</u>	10,000/5,000 <u>5,000/10,000</u>	3,000/1,000 <u>1,000/3,000</u>	25	CL HO	<u>HO CL</u>
<i>Gulf Coast</i>									
ULSD Up-Down (Argus) Swap	569	US	*	7,000/10,000 <u>10,000/7,000</u>	5,000/10,000 <u>10,000/5,000</u>	1,000/1,000	25	HO AI	<u>AI HO</u>
Gulf Coast ULSD Crack Spread (Argus) Swap	571	CF	*	20,000/10,000 <u>10,000/20,000</u>	10,000/10,000	3,000/1,000 <u>1,000/3,000</u>	25	CL AI	<u>AI CL</u>
Gulf Coast ULSD (Platts) v. Gulf Coast Jet Spread Swap	544	VV	*REMOVE	10,000/10,000	10,000/10,000	1,000/1,000	25	LY	GE
Gulf Coast Heating Oil (Argus) Swap Futures	243	4U	*	10,000	10,000	1,000	25	4U	
Gulf Coast 3.0% Fuel Oil BALMO Swap Contract	503	VZ	*REMOVE	10,000	10,000	1,000	25	MF	
Gasoline Up-Down (Argus) Swap	568	UZ		7,000/7,000	5,000/7,000 <u>7,000/5,000</u>	1,000/1,000	25	RB AW	<u>AW RB</u>
Gulf Coast Gasoline Crack Spread (Argus) Swap	572	CK		20,000/7,000 <u>7,000/20,000</u>	10,000/7,000 <u>7,000/10,000</u>	3,000/1,000 <u>1,000/3,000</u>	25	CL AW	<u>AW CL</u>
Jet Up-Down (Argus) Swap	570	JU		7,000/7,000	5,000/7,000 <u>7,000/5,000</u>	1,000/1,000	25	HO AF	<u>AF HO</u>

<i>New York Harbor</i>									
Heating Oil BALMO Calendar Swap	328	1G	*	7,000	5,000	1,000	250	HO	
Heating Oil Crack Spread BALMO Swap	329	1H	*	7,000/20,000	5,000/10,000	1,000/3,000	250/350	HO	CL
NYMEX Heating Oil Minute-Marker Calendar Month Swap Futures	240	7T	*	7,000	5,000	1,000	25	7T	
New York Heating Oil (Platts) vs. NYMEX Heating Oil Swap Contract	541	YH	*	7,000/5,000 5,000/7,000	5,000/3,500 3,500/5,000	1,000/1,000	25	BH YF	YF-BH
RBOB vs. Heating Oil Swap Contract	558	RH	*	7,000/7,000	5,000/5,000	1,000/1,000	25	RB	HO
Heating Oil Arb Swap: NYMEX Heating Oil v. Rdam Gasoil Contract	725	HA	*	7,000/7,000	5,000/7,000	1,000/1,000	25	HO	GX
New York ULSD (Argus) Swap Futures	245	5Y	*	10,000/10,000	10,000	1,000	25	5Y	
NY ULSD vs. NYMEX HO Spread Swap	564	UY	*	7,000/10,000 10,000/7,000	5,000/10,000 10,000/5,000	1,000/1,000	25	HO-YS	YS HO
New York Jet Fuel (Platts) Swap Futures	412	1Q	*	2,000	1,500	250	25	1Q	
RBOB Gasoline BALMO Swap	326	1D	*	7,000	5,000	1,000	150	RB	
RBOB Crack Spread BALMO Swap	327	1E	*	7,000/20,000	5,000/10,000	1,000/3,000	150/350	RB	CL
RBOB Up-Down Calendar Swap Contract	557	RV	*	7,000/7,000	5,000/7,000 7,000/5,000	1,000/1,000	25	RB GS	GS-RB
New York Harbor Conv. Gasoline vs. NYMEX RBOB Gasoline Swap Contract	545	RZ	*	7,000/7,000	7,000/7,000	1,000/1,000	150	RF RZ	RZ RT
NYMEX RBOB Gasoline Minute-Marker Calendar Month Swap Futures	236	5T	*	7,000	5,000	1,000	25	RT	
New York Jet Fuel (Argus) Swap Futures	247	4Y	*	5,000	5,000	250	25	4Y	
New York Harbor 1% v. Gulf Coast 3% Fuel Oil Spread Swap	543	VR	*	5,000/5,000 10,000/10,000	3,500/3,500 10,000/10,000	500/500 1,000/1,000	25	MF MM	VR MF
New York Harbor 1.0% Fuel Oil BALMO Swap Contract	502	VK	*REMOVE	10,000	10,000	1,000	25	MM	
<i>West Coast</i>									
Los Angeles CARBOB (OPIS) Spread Swap	573	JL	*	7,000/10,000 10,000/7,000	5,000/10,000 10,000/5,000	1,000/1,000	25	RB-MH	MH RB
Los Angeles CARB Diesel (OPIS) Outright Swap	574	LX	*	5,000	5,000	1,000	25	LX	
Los Angeles CARB Diesel (OPIS) Spread Swap	575	KL	*	7,000/5,000 5,000/7,000	5,000/5,000	1,000/1,000	25	HO-LX	LX-HO
Los Angeles Jet (OPIS) Spread Swap	577	JS	*	7,000/5,000 5,000/7,000	5,000/5,000	1,000/1,000	25	HO LL	LL-HO
<i>Europe</i>									
<i>Northwest Europe</i>									
Brent-Dubai Swap Contract	697	DB	*	20,000/10,000	20,000/10,000	2,000/1,000	25	BB	DC
WTI-Brent (ICE) Bullet Swap Contract	693	BY	*	20,000/20,000	10,000/20,000	3,000/2,000	25	CL	BZ

WTI-Brent (ICE) Calendar Swap	694	BK	*	20,000/20,000	10,000/20,000	3,000/2,000	25	CL	BZ
European Gasoil Crack Spread Swap	710	GZ	*	20,000/7,000 7,000/20,000	20,000/7,000 7,000/20,000	2,000/1,000 1,000/2,000	25	BB GX	GX BB
Gasoil Crack Spread Average Price Option	710a	3U	*	20,000/7,000 7,000/20,000	20,000/1,500 1,500/20,000	2,000/150 150/2,000	25	BB UN	UN BB
European Naphtha Crack Spread Swap	713	EN	*	20,000/1,500 1,500/20,000	20,000/1,500 1,500/20,000	2,000/150 150/2,000	25	BB UN	UN BB
Northwest Europe Gasoline (Argus) Swap Contract	664	AR	*	1,500	1,500	500	25	AR	
1% Fuel Oil NWE Crack Spread Swap Contract	727	FI	*	20,000/1,500 1,500/20,000	20,000/1,500 1,500/20,000	2,000/150 150/2,000	25	BB UF	UF BB
European 1% Fuel Oil (NWE) BALMO Swap Contract	500	KX	*REMOVE	1,500	1,500	150	25	UF	
1.5% Fuel Oil Rdam Barges BALMO Swap Contract	483	J5	*REMOVE	1,500	1,500	150	25	Z3	
3.5% Fuel Oil Rdam Crack Spread Swap Contract	726	FO	*	20,000/1,500 1,500/20,000	20,000/1,500 1,500/20,000	2,000/150 150/2,000	25	BB UV	UV BB
3.5% Fuel Oil FOB MED Crack Spread Swap Contract	735	FL	*	20,000/1,500 1,500/20,000	20,000/1,500 1,500/20,000	2,000/150 150/2,000	25	BB UI	UI BB
European 3.5% Fuel Oil (NWE) BALMO Swap Contract	499	KR	*REMOVE	1,500	1,500	150	25	UV	
NYMEX European Gasoil Average Price Option	748	F7	*REMOVE	5,000	5,000	1,000	25	GX	
ICE Gasoil BALMO Swap Contract	482	U9	*REMOVE	7,000	7,000	1,000	25	GX	
Gasoil (ICE) Mini Calendar Swap Contract	531	QA	*REMOVE	7,000	5,000	1,000	25	GX	
Diesel 10ppm Barges FOB Rdam BALMO Swap Contract	489	U7	*REMOVE	5,000	5,000	500	25	GT	
European Gasoil 10 PPM Rdam Barges vs. Gasoil Futures Swap Contract	718	ET	*REMOVE	7,000/5,000 5,000/7,000	7,000/5,000 5,000/7,000	1,000/500 500/1,000	25	GX-GT	GT GX
Jet Fuel Cargoes CIF NWE BALMO Swap Contract	484	F3	*REMOVE	1,500	1,500	150	25	UJ	
Jet CIF NWE vs. Gasoil Futures Swap Contract	722	JC	*REMOVE	7,000/1,500 1,500/7,000	7,000/1,500 1,500/7,000	1,000/150 150/1,000	25	GX-UJ	UJ GX
Jet Rdam Barges v. Gasoil Futures Swap Contract	723	JR	*REMOVE	7,000/1,500 1,500/7,000	7,000/1,500 1,500/7,000	1,000/150 150/1,000	25	GX UR	UR GX
Singapore Gasoil vs. Rdam Gasoil Swap Contract	724	GA	*REMOVE	7,000/1,500 1,500/7,000	7,000/1,500 1,500/7,000	1,000/500 500/1,000	25	GX SG	SG GX
Gasoil 0.1 Cargoes FOB NWE v. ICE Gasoil Swap Contract	535	WT	*REMOVE	7,000/1,000 1,000/7,000	5,000/500 500/5,000	1,000/150 150/1,000	25	GX WR	WR-GX
Gasoil 0.1 Cargoes CIF NWE v. ICE Gasoil BALMO Swap Contract	476	4V	*REMOVE	1,000/7,000	500/7,000	150/1,000	25	TW	GX
Gasoil 0.1 Cargoes CIF NWE v.ICE Gasoil Swap Contract	537	TU	*	7,000/1,000 1,000/7,000	5,000/500 500/5,000	1,000/150 150/1,000	25	GX TW	TW-GX
FAME (Argus) Biodiesel FOB Rotterdam Swap Futures	318	2L	*	750	500	100	25	2L	

Gasoil 0.1 Barges FOB Rdam v. ICE Gasoil BALMO Swap Contract	475	6V	*REMOVE	1,000/7,000	500/7,000	150/1,000	25	VL	GX
Gasoil 0.1 Rdam Barges v. ICE Gasoil Swap Contract	533	WQ	*REMOVE	7,000/1,000 1,000/7,000	5,000/500 500/5,000	1,000/150 150/1,000	25	GX VL	VL GX
Gasoil 0.1 Barges FOB Rdam BALMO Swap Contract	488	B8	*REMOVE	1,000	500	150	25	VL	
Gasoil 10ppm Cargoes CIF NWE v. ICE Gasoil BALMO Swap Contract	477	3V	*REMOVE	1,000/7,000	500/7,000	150/1,000	25	TY	GX
Gasoil 10ppm Cargoes CIF NWE v. ICE Gasoil Swap Contract	539	TP	*REMOVE	7,000/1,000 1,000/7,000	5,000/500 500/5,000	1,000/150 150/1,000	25	GX TY	TY GX
Diesel 10ppm NWE Le Havre (Platts) CIF NWE Swap Futures	361	S1	*	1,000	750	150	10	S1	
Diesel 10ppm UK (Platts) CIF NWE Swap Futures	371	S6	*	1,000	750	150	10	S6	
Diesel 10ppm Barges FOB Rdam v ICE Gasoil BALMO Swap Contract	478	7X	*REMOVE	5,000/7,000	5,000/7,000	500/1,000	25	GT	GX
ULSD 10ppm Cargoes CIF NWE BALMO Swap Contract	487	B1	*REMOVE	1,000	500	150	25	TY	
Gasoil 0.1 Cargoes CIF NWE BALMO Swap Contract	486	B7	*REMOVE	1,000	500	150	25	TW	
Ethanol (Platts) T1 FOB Rotterdam Ex Duty Swap Futures	193	2M	*	750	500	100	5	2M	
Ethanol (Platts) T2 FOB Rotterdam Including Duty Swap Futures	194	Z1	*	750	500	100	5	2M	
Northwest Europe High-Low Fuel Oil Spread Swap Contract	665	FS	*REMOVE	1,500/1,500	1,500/1,500	150/150	25	UF	UV
3.5% Fuel Oil Swap, Rotterdam Calendar Swap (Platts) Average Price Option	660a	Q6	*REMOVE	1,500	1,500	n/a	25	UV	
3.5% Fuel Oil Rdam v. 3.5% FOB MED Spread Swap	734	FK	*REMOVE	1,500/1,500	1,500/1,500	150/150	25	UV UI	UI UV
East-West Fuel Oil Spread Swap Contract	666	EW	*REMOVE	1,500/1,500	1,500/1,500	150/150	25	UA	UV
1% Fuel Oil (Platts) Cargoes CIF NWE Swap Futures	419	1X	*	1,000	750	150	10	1X	
Jet Fuel Barges FOB Rdam BALMO Swap Contract	485	X9	*REMOVE	1,500	1,500	150	25	UR	
Jet Fuel Barges FOB Rdam v. ICE Gasoil BALMO Swap Contract	480	9Q	*REMOVE	1,500/7,000	1,500/7,000	150/1,000	25	UR	GX
<i>Mediterranean</i>									
<i>Italy</i>									
ULSD 10ppm CIF MED vs. ICE Gasoil Swap Contract	549	Z7	*REMOVE	5,000/7,000	5,000/7,000	500/1,000	25	Z6	GX

ULSD 10ppm CIF MED v. ICE Gasoil BALMO Swap Contract	474	7V	*REMOVE	5,000/7,000	5,000/7,000	500/1,000	25	Z6	GX
Jet Aviation Fuel (Platts) Cargoes FOB MED Swap Futures	416	1T	*	350	250	50	5	1T	
<i>Genoa/Lavera</i>									
Gasoil 0.1 CIF MED v. ICE BALMO Swap Contract	473	8W	*REMOVE	5,000/7,000	5,000/7,000	500/1,000	25	Z4	GX
Gasoil 0.1 CIF MED vs. ICE Gasoil Swap Contract	547	Z5	*REMOVE	5,000/7,000	5,000/7,000	500/1,000	25	Z4	GX
Gasoil 0.1 CIF Med BALMO Swap Contract	490	X6	*REMOVE	5,000	5,000	500	25	Z4	
ULSD 10ppm CIF Med BALMO Swap Contract	491	X7	*REMOVE	5,000	5,000	500	25	Z6	
Premium Unleaded 10ppm (Platts) CIF MED BALMO Swap Contract	468	6G	*REMOVE	1,500	1,000	100	25	2G	
Premium Unleaded 10ppm (Platts) FOB MED BALMO Swap Contract	469	8G	*REMOVE	1,500	1,000	100	25	3G	
1% Fuel Oil (Platts) Cargoes CIF MED Swap Futures	418	1W	*	350	250	50	5	1W	
3.5% Fuel Oil CIF MED BALMO Swap	472	8D	*REMOVE	1,500	1,000	100	25	7D	
<i>Middle East</i>									
Dubai Crude Oil BALMO Swap Contract	498	BI	*REMOVE	10,000	10,000	1,000	25	DC	
<i>AG-FOB</i>									
Argus Propane (Saudi Aramco) Swap Contract	589	9N	*	1,500	1,000	100	25	9N	
<i>Asia</i>									
<i>Far East</i>									
Argus Propane Far East Index Swap Contract	590	7E	*	1,750	1,250	150	25	7E	
<i>Japan</i>									
Japan C&F Naphtha Crack Spread Swap	580	JB		<u>20,000/1,000</u> <u>1,000/20,000</u>	<u>20,000/1,000</u> <u>1,000/20,000</u>	<u>2,000/100</u> <u>100/2,000</u>	25	<u>BB IA</u>	<u>IA BB</u>
<i>Singapore</i>									
Singapore Gasoil Calendar Swap (Platts) Average Price Option	496a	M2	*REMOVE	1,500	1,500	n/a	25	SG	
Singapore Gasoil BALMO Swap Contract	496	VU	*REMOVE	1,500	1,500	500	25	SG	
Singapore Jet Kero vs. Gasoil Spread Swap Contract	672	RK	*REMOVE	1,500/1,500	1,500/1,500	500/500	25	KS	SG
Singapore Naphtha BALMO Swap Contract	497	KU	*REMOVE	1,500	1,500	500	25	SP	
Singapore Mogas 92 Unleaded (Platts) Swap Futures	720	1N	*	7,000	5,000	1,000	25	1N	
Singapore Mogas 95 Unleaded (Platts) Swap Futures	653	V0	*	7,000	5,000	1,000	25	V0	

Singapore Mogas 97 Unleaded (Platts) Swap Futures	655	X0	*	7,000	5,000	1,000	25	X0	
Singapore Fuel Oil 180 cst Swap (Platts) Average Price Option	493a	C5	*REMOVE	1,500	1,500	n/a	25	SE	
Singapore 380cst Fuel Oil BALMO Swap Contract	494	BT	*REMOVE	1,500	1,500	150	25	SE	
Singapore 180cst vs. 380cst Fuel Oil Spread Swap Contract	667	SD	*REMOVE	1,500/1,500	1,500/1,500	500/500	25	UA	SE
Singapore 180cst Fuel Oil BALMO Swap Contract	493	BS	*REMOVE	1,500	1,500	150	25	UA	
Singapore Jet Fuel Kerosene Calendar Swap (Platts) Average Price Option	495a	N2	*REMOVE	1,500	1,500	n/a	25	KS	
Singapore Jet Kero BALMO Swap Contract	495	BX	*REMOVE	1,500	1,500	500	25	KS	
<i>Metals</i>									
<i>USA</i>									
U.S. Midwest Domestic Hot-Rolled Coil Steel	920	HR	*	20,000	10,000	3,000	250	HR	
NYMEX UxC Uranium U3O8 Swap Contract	960 970	UX		3,500	3,500	1,000	25	UX	
<i>Light Hydrocarbons</i>									
<i>Conway</i>									
Conway Propane (OPIS) Swap Contract	584	W1	*	2,000	1,500	250	25	W1	
<i>Mont Belvieu</i>									
Mont Belvieu Ethane 5 Decimals (OPIS) Swap Futures	410	C0	*	2,000	1,500	250	25	C0	
Mont Belvieu Ethane (OPIS) BALMO Swap	315	V4	* REMOVE	2,000	1,500	250	25	W8	
Mount Belvieu Iso-Butane 5 Decimals (OPIS) Swap Futures	406	8I	*	2,000	1,500	250	25	8I	
Mont Belvieu Isobutane (OPIS) Swap Contract	587	Y2	*	2,000	1,500	250	25	Y2	
Mont Belvieu Natural Gasoline (OPIS) Swap Contract	585	W3	*	2,000	1,500	250	25	W3	
Mont Belvieu Natural Gasoline (OPIS) BALMO Swap	314	V5	* REMOVE	2,000	1,500	250	25	W3	
Mont Belvieu Normal Butane 5 Decimals (OPIS) Swap Futures	411	D0	*	2,000	1,500	250	25	D0	
Mont Belvieu Normal Butane (OPIS) Swap Contract	588	Z2	*	2,000	1,500	250	25	Z2	
Mont Belvieu Normal Butan (OPIS) BALMO Swap	316	Y5	* REMOVE	2,000	1,500	250	25	Z2	
Mont Belvieu LDH Propane 5 Decimals (OPIS) Swap Futures	409	B0	*	2,000	1,500	250	25	B0	