



## Market Surveillance

**DATE:** June 1, 2016

**NOTICE #:** MSN06-01-16A

**SUBJECT:** Large Trader Requirements. Initial Listing of Gulf Coast ULSD (S&P Global Platts) Average Price Option Contract

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Gulf Coast ULSD (S&P Global Platts) Average Price Option contract on trade date Monday, June 6, 2016 (see [SER-7663](#) published May 17, 2016), please note below, and in [Appendix B](#) of CFTC Submission [#16-171](#), the corresponding spot month position limit (NYMEX Rule 559), single month and all month accountability levels (NYMEX Rule 560), aggregation allocation (NYMEX Rule 559.D.), and reportable level (NYMEX Rule 561.B.) for the new contract.

The new financially settled option contract shall have a diminishing balance.

Effective trade date June 6, 2016 and pending all relevant CFTC regulatory review periods, the terms and conditions of the contract will be inserted into the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Spot-Month Limit (In Futures Equivalent)	Single Month and All Month Accountability Levels
Gulf Coast ULSD (S&P Global Platts) Average Price Option	535	GUL	42,000 Gallons	25	1 GUL : 1 LY	1,000	10,000

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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