



Market Surveillance

DATE: July 6, 2016

NOTICE #: MSN07-06-16

SUBJECT: Large Trader Requirements. Initial Listing of Three (3) Petroleum Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange"), three (3) crude oil (Net Energy) futures contracts on trade date Monday, July 11, 2016 (see [SER-7681](#) published June 22, 2016), please note below, and in [Appendix B](#) of CFTC Submission [#16-227](#), the corresponding spot month position limits (NYMEX Rule 559), single month and all month accountability levels (NYMEX Rule 560), aggregation allocations (NYMEX Rule 559.D.) and reportable levels (NYMEX Rule 561.B.) for the new contracts.

The new, financially settled contracts shall have diminishing balances. The spot month limit for the new contracts shall take effect at the close of trading, three (3) business days prior to the last day of the contract month.

Effective trade date July 11, 2016 and pending all relevant CFTC regulatory review periods, the terms and conditions of the contracts 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 Net Futures Equivalents)	Single Month Accountability Level	All Month Accountability Level
Guernsey Light Sweet Crude Oil Index (Net Energy) Futures	1297	GSW	1,000 Barrels	25	GSW	1,000	10,000	20,000
Clearbrook Bakken Sweet Crude Oil Index (Net Energy) Futures	1298	CSW	1,000 Barrels	25	CSW	1,000	10,000	20,000
Canadian C5+ Condensate Index (Net Energy) Futures	1299	CC5	1,000 Barrels	25	CC5	1,000	10,000	20,000

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:

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