

## Market Surveillance

**DATE:** September 21, 2016

**NOTICE #:** MSN09-21-16A

**SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Alumina FOB Australia (Platts) Futures and Alumina FOB Australia (Metal Bulletin) Futures Contracts**

In connection with the listing of Commodity Exchange, Inc.'s ("COMEX" or "Exchange") Alumina FOB Australia (Platts) futures and Alumina FOB Australia (Metal Bulletin) futures contracts on trade date Monday, September 26, 2016 (see [SER-7731](#) published August 24, 2016), please note below and in [Appendix B](#) of COMEX Submission No. [16-341](#), the corresponding spot month position limits (Rule 559), aggregation allocations (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable levels (Rule 561) for the new contracts.

The spot month position limits for the new financially settled futures contracts shall be in effect on the first trading day of the expiring contract month. The contracts shall have diminishing balances.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	Spot Month Limit (In Net Futures Equivalents)	Single Month Accountability Level	All Month Accountability Level
Alumina FOB Australia (Platts) Futures	195	ALA	100 Metric tons	25	ALA		2,000	3,000	4,000
Alumina FOB Australia (Metal Bulletin) Futures	196	ALB	100 Metric tons	25	ALA	1 ALB : 1 ALA	2,000	3,000	4,000

Effective trade date September 26, 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.

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

Surveillance:

Ryne Toscano

[Ryne.Toscano@cmegroup.com](mailto:Ryne.Toscano@cmegroup.com)

(212) 299-2879

Products:

Nadine Brown

[Nadine.Brown@cmegroup.com](mailto:Nadine.Brown@cmegroup.com)

(212) 299-2223

Large Trader Reporting:

Sandra Valtierra

[Sandra.Valtierra@cmegroup.com](mailto:Sandra.Valtierra@cmegroup.com)

(312) 347-4137