



## Market Surveillance

**DATE:** October 19, 2016

**NOTICE #:** MSN10-19-16

**SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Gold/Silver Ratio Futures and Gold/Platinum Spread Futures Contracts**

In connection with the listing of Commodity Exchange, Inc.'s ("COMEX" or "Exchange") Gold/Silver Ratio Futures and Gold/Platinum Spread Futures contracts on trade date Monday, October 24, 2016 (see [SER-7745R](#) published October 6, 2016), please note below and in [Appendix B](#) of COMEX Submission No. [16-375](#), 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 at the close of trading 3 business days prior to the last trading day of the contract.

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
Gold/Silver Ratio Futures	188	GSR	\$500 * Index (GC/SI) Index Points	25	GSR	1,500	6,000	6,000
Gold/Platinum Spread Futures	189	GPS	100 Troy ounces	25	GPS	500	1,500	1,500

Effective trade date October 24, 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

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