



Market Surveillance

DATE: October 19, 2016

NOTICE #: MSN10-19-16A

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Two (2) Petroleum Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") NY RBOB (Argus) Gasoline Futures and NY RBOB (Argus) vs. RBOB Gasoline Futures contracts on trade date Monday, October 24, 2016 (see [SER-7749](#) published September 27, 2016), please note below and in [Appendix B](#) of NYMEX Submission No. [16-392](#), 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 futures 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 contracts. The contracts shall have diminishing balances.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent Leg (1) / Leg (2)	Aggregate Into Ratio Leg (1) / Leg (2)	Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Single Month Accountability Level Leg (1) / Leg (2)	All Month Accountability Level Leg (1) / Leg (2)
NY RBOB (Argus) Gasoline Futures	1233	NYA	42,000 Gallons	25	RY	1 NYA : 1 RY	1,000	7,000	7,000
NY RBOB (Argus) vs. RBOB Gasoline Futures	1234	NYR	42,000 Gallons	25	RY / 27	1 NYR : 1 RY / 1 NYR : -1 27	1,000 / 1,000	7,000 / 5,000	7,000 / 7,000

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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