



Market Surveillance

DATE: June 1, 2017

NOTICE #: MSN06-01-17A

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Brent Crude Oil vs. Dubai Crude Oil (Platts) BALMO Futures Contract

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Brent Crude Oil vs. Dubai Crude Oil (Platts) BALMO Futures contract on trade date Monday, June 5, 2017 (see [SER-7901](#) published May 8, 2017), please note below and in [Appendix B](#) of NYMEX Submission No. [17-148](#) 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 contract. The new, financially settled, contract 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 Levels Leg (1) / Leg (2)	All Month Accountability Levels Leg (1) / Leg (2)
Brent Crude Oil vs. Dubai Crude Oil (Platts) BALMO Futures	1087	BDB	1,000 barrels	25	BB / DC	1 BDB : 1 BB / 1 BDB : -1 DC	4,000 / 5,000	10,000 / 10,000	20,000 / 10,000

Effective trade date June 5, 2017, 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.

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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