



Market Surveillance

DATE: June 1, 2017

NOTICE #: MSN06-01-17

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

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") two (2) European refined product futures contracts on trade date Monday, June 5, 2017 (see [SER-7902](#) published May 9, 2017), please note below and in [Appendix B](#) of NYMEX Submission No. [17-153](#) 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 new, financially settled, 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 Levels Leg (1) / Leg (2)	All Month Accountability Levels Leg (1) / Leg (2)
Gasoline Euro-bob Oxy NWE Barges (Argus) vs. European Naphtha CIF NWE (Platts) Futures	1236	EGN	1,000 Metric tons	25	7H / UN	1 EGN : 1 7H / 1 EGN : - 1 UN	500 / 500	2,500 / 1,500	3,500 / 1,500
Gasoline Euro-bob Oxy NWE Barges (Argus) vs. European Naphtha CIF NWE (Platts) BALMO Futures	1237	EGB	1,000 Metric tons	5	7H / UN	1 EGB : 1 7H / 1 EGB : - 1 UN	500 / 500	2,500 / 1,500	3,500 / 1,500

Effective trade date June 5, 2017, 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

+1 212 299 2879

Products:

Nadine Brown

Nadine.Brown@cmegroup.com

+1 212 299 2223

Large Trader Reporting:

Sandra Valtierra

Sandra.Valtierra@cmegroup.com

+1 312 347 4137