



Market Surveillance

DATE: October 18, 2017

NOTICE #: MSN10-18-17

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the FOB Australia Premium Hard Coking Coal (TSI) Average Price Option Contract

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") FOB Australia Premium Hard Coking Coal (TSI) Average Price Option Contract on trade date Monday, October 23, 2017 (see [SER-7996](#) published September 26, 2017), please note below and in [Exhibit B](#) of NYMEX Submission No. [17-361](#), 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 contract 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 and All Month Accountability Levels
FOB Australia Premium Hard Coking Coal (TSI) Average Price Option	260	ACO	1,000 Metric Tons	25	ALW	1 ACO : 1 ALW	1,250	5,000

Effective trade date October 23, 2017, and pending all relevant CFTC regulatory review periods, the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook will be amended in accordance with the NYMEX Submission.

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:

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