



## Market Surveillance

**DATE:** December 13, 2017

**NOTICE #:** MSN12-13-17C

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

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") WTI vs. Dubai Crude Oil (Platts) futures contract on trade date Monday, December 18, 2017 (see [SER-8030](#) published November 20, 2017), please note below and in [Appendix B](#) of NYMEX Submission No. [17-429](#), 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)
WTI vs. Dubai Crude Oil (Platts) Futures	465	DCW	1,000 Barrels	25	26 / DC	1 DCW : 1 26 / 1 DCW : -1 DC	3,000 / 5,000	10,000 / 10,000	20,000 / 10,000

Effective trade date December 18, 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:

### Market Regulation

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