



## Market Surveillance

**DATE:** April 4, 2018

**NOTICE #:** MSN04-04-18C

**SUBJECT:** Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Eleven (11) Wet Freight Route BALMO Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Eleven (11) Wet Freight Route BALMO Futures Contracts on trade date Monday, April 9, 2018 (see [SER-8111](#) published March 14, 2018), please note below and in [Exhibit B](#) of NYMEX Submission No.[18-072](#), 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	Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)	Single and All-Month Accountability Levels
Freight Route Liquid Petroleum Gas (Baltic) BALMO Futures	877	FLB	1,000 Metric Tons	25	FLP	1 FLB : 1 FLP	300	3,000/3,000
Freight Route TC2 (Baltic) BALMO Futures	878	TMB	1,000 Metric Tons	25	TM	1 TMB : 1 TM	450	4,500/4,500
Freight Route TC6 (Baltic) BALMO Futures	880	T6B	1,000 Metric Tons	25	TC6	1 T6B : 1 TC6	150	1,500/1,500
Freight Route TC9 (Baltic) BALMO Futures	881	T9B	1,000 Metric Tons	25	TC9	1 T9B : 1 TC9	1,000	10,000/10,000
Freight Route TC12 (Baltic) BALMO Futures	882	TB2	1,000 Metric Tons	25	FRS	1 TB2 : 1 FRS	200	2,000/2,000
Freight Route TC14 (Baltic) BALMO Futures	883	T4B	1,000 Metric Tons	25	FRC	1 T4B : 1 FRC	200	2,000/2,000
Freight Route TC15 (Baltic) BALMO Futures	884	T5B	1,000 Metric Tons	25	T5C	1 T5B : 1 T5C	150	1,500/1,500

Freight Route TD3C (Baltic) BALMO Futures	885	TLB	1,000 Metric Tons	25	TL	1 TLB : 1 TL	2,500	10,000/10,000
Freight Route TD7 (Baltic) BALMO Futures	886	TKB	1,000 Metric Tons	25	TK	1 TKB : 1 TK	1,000	10,000/10,000
Freight Route TD8 (Baltic) BALMO Futures	887	T8B	1,000 Metric Tons	25	TD8	1 T8B : 1 TD8	500	5,000/5,000
Freight Route TD20 (Baltic) BALMO Futures	888	T2B	1,000 Metric Tons	25	T2D	1 T2B : 1 T2D	800	8,000/8,000

Effective trade date April 9, 2018, 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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