



## Market Surveillance

**DATE:** June 20, 2018

**NOTICE #:** MSN06-20-18

**SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Four (4) Baltic Mini Freight Route Daily Futures Contracts**

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") four (4) Baltic Mini Freight Route Daily Futures Contracts on trade date Monday, June 25, 2018 (see [SER-8149](#) published May 30, 2018), please note below and in [Exhibit B](#) of NYMEX Submission No. [18-198](#), 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.

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
Mini Freight Route TC2 (Baltic) Daily Futures	889	TMD	100 Metric tons	25	TM	10 TMD : 1 TM	450	4,500
Mini Freight Route TC14 (Baltic) Daily Futures	890	T4D	100 Metric tons	25	FRC	10 T4D : 1 FRC	200	2,000
Mini Freight Route TD3C (Baltic) Daily Futures	892	TLD	100 Metric tons	25	TL	10 TLD : 1 TL	2,500	10,000
Mini Freight Route TD20 (Baltic) Daily Futures	891	T2M	100 Metric tons	25	T2D	10 T2M : 1 T2D	800	8,000

Effective trade date Monday, June 25, 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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