



## Market Surveillance

**DATE:** June 27, 2018

**NOTICE #:** MSN06-27-18

**SUBJECT:** Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Three (3) Freight Route (Platts) Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") three (3) Freight Route (Platts) Futures Contracts on trade date Monday, July 2, 2018 (see [SER-8157](#) published June 5, 2018), please note below and in [Exhibit B](#) of NYMEX Submission No. [18-201](#), 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
Freight Route TC5 (Platts) BALMO Futures	879	THB	1,000 Metric tons	25	TH	1 THB : 1 TH	1,000	10,000
Freight Route TD3C (Platts) Futures	871	TD3	1,000 Metric tons	25	TL	1 TD3 : 1 TL	2,500	10,000
Freight Route TD3C (Platts) BALMO Futures	872	T3B	1,000 Metric tons	25	TL	1 T3B : 1 TL	2,500	10,000

Effective trade date Monday, July 2, 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

Surveillance:

Ryne Toscano

[Ryne.Toscano@cme.com](mailto:Ryne.Toscano@cme.com)

+1 212 299 2879

Large Trader Reporting:

Sandra Valtierra

[Sandra.Valtierra@cme.com](mailto:Sandra.Valtierra@cme.com)

+1 312 347 4137