

Market Surveillance

DATE: August 22, 2018

NOTICE #: MSN08-22-18

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting

Requirements in Connection with the Initial Listing of Two (2) Micro

Fuel Oil Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") two (2) Micro Fuel Oil futures contracts on trade date Monday, August 27, 2018 (see <u>SER-8200</u> published July 24, 2018), please note below and in NYMEX Submission No.<u>18-261</u>, 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	Repor- ting Level	Aggregate Into Futures Equivalent Leg (1)	Aggregate Into Ratio Leg (1)	Spot-Month Limit (In Net Futures Equivalents)	Single Month & All- Month Account- ability Levels
Micro Singapore Fuel Oil 380CST (Platts) Futures	<u>1058</u>	MAF	10 Metric Tons	<u>25</u>	<u>SE</u>	100 MAF : 1 SE	<u>500</u>	<u>1,500</u>
Micro European 3.5% Fuel Oil Barges FOB Rdam (Platts) Futures	<u>1059</u>	MEF	10 Metric Tons	<u>25</u>	<u>uv</u>	100 MEF : 1 UV	<u>500</u>	<u>1,500</u>

Effective trade date August 27, 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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