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DATE: **October 31, 2018**

NOTICE #:   **MSN10-31-18**

SUBJECT: **Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Physically-Delivered WTI Houston Crude Oil Futures and Related Option Contracts**

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Physically-Delivered WTI Houston Crude Oil Futures and Related Option contracts (the "Contracts") on trade date Monday, November 5, 2018 (see SER-8254R published October 17, 2018), please note below and in Exhibit B of NYMEX Submission No.18-362, 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	Repor-ting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)	Single Month & All-Month Accountability Levels
WTI Houston Crude Oil Futures	**201**	**HCL**	**1,000 Barrels**	**25**	**HCL**	--	**3,000**	**10,000/20,000**
WTI Houston Crude Oil Option	**202**	**HCO**	**1,000 Barrels**	**25**	**HCL**	**1 HCO : 1 HCL**	**3,000**	**10,000/20,000**

Effective trade date November 5, 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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