



Market Surveillance

DATE: March 11, 2019

NOTICE #: MSN03-11-19

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Eight (8) Marine Fuel 0.5% (Platts) BALMO Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Eight (8) Marine Fuel 0.5% (Platts) BALMO Futures Contracts on trade date Monday, March 11, 2019 (see [SER-8329](#) published February 19, 2019), please note below and in [Exhibit B](#) of NYMEX Submission No. [19-010](#), 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 Unit	Reporting Level	Aggregate Into Futures Equivalent Leg (1)	Aggregate Into Futures Equivalent Leg (2)	Aggregate Into Ratio Leg (1)	Aggregate Into Ratio Leg (2)	Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Single Month Accountability Levels Leg (1)/ Leg (2)	All Month Accountability Levels Leg (1)/ Leg (2)
USGC Marine Fuel 0.5% Barges (Platts) BALMO Futures	1403	H5B	1,000 Barrels	25	H5F	--	1 H5B : 1 H5F	--	800	2,500	2,500
European FOB Rdam Marine Fuel 0.5% Barges (Platts) BALMO Futures	1404	R5B	1,000 Metric Tons	25	R5F	--	1 R5B : 1 R5F	--	300	1,500	1,500
Singapore FOB Marine Fuel 0.5% (Platts) BALMO Futures	1405	S5B	1,000 Metric Tons	25	S5F	--	1 S5B : 1 S5F	--	500	1,500	1,500
Mini European FOB Rdam Marine Fuel 0.5% Barges (Platts) BALMO Futures	1409	RBM	100 Metric Tons	25	R5F	--	10 RBM : 1 R5F	--	300	1,500	1,500
Mini Singapore FOB Marine Fuel 0.5% (Platts) BALMO Futures	1410	SBM	100 Metric Tons	25	S5F	--	10 SBM : 1 S5F	--	500	1,500	1,500
Singapore FOB Marine Fuel 0.5% (Platts) vs. European FOB Rdam Marine Fuel 0.5% Barges (Platts) BALMO Futures	1420	SRB	1,000 Metric Tons	25	S5F	R5F	1 SRB : 1 S5F	1 SRB : - 1 R5F	500 / 300	1,500 / 1,500	1,500 / 1,500
USGC Marine Fuel 0.5% Barges (Platts) vs. Gulf Coast HSFO (Platts) BALMO Futures	1434	HGB	1,000 Barrels	25	H5F	MF	1 HGB : 1 H5F	1 HGB : - 1 MF	800 / 1,000	2,500 / 10,000	2,500 / 10,000
European FOB Rdam Marine Fuel 0.5% (Platts) vs. European 3.5% FOB Barges (Platts) BALMO Futures	1435	R5E	1,000 Metric Tons	25	R5F	UV	1 R5E : 1 R5F	1 R5E : - 1 UV	300 / 500	1,500 / 1,500	1,500 / 1,500

Effective trade date Monday, March 11, 2019, the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook has been 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:

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