



## Market Surveillance

**DATE:** July 7, 2021

**NOTICE #:** MSN07-07-21B

**SUBJECT:** Position Limit, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the Low Sulphur Gasoil (10mt) Financial Futures Contract

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Low Sulphur Gasoil (10mt) Financial Futures Contract on trade date Monday, July 12, 2021 (see [SER-8790](#) published June 16, 2021), please note below and in [Exhibit B](#) of NYMEX Submission No [21-217](#), the corresponding spot-month position limit (Rule 559), aggregation allocation (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable level (Rule 561) for the new contract. The new, financially settled contract shall have a diminishing balance.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Report-ting Level	Aggregate Into Futures Equivalent	Spot-Month Aggregate Into Ratio Leg (1)	Spot-Month Limit (In Net Futures Equivalents)	Single and All Month Accountability Levels
<u>Low Sulphur Gasoil (10mt) Financial Futures</u>	<u>144</u>	<u>MQA</u>	<u>10 Metric Tons</u>	<u>25</u>	<u>GX</u>	<u>100 M QA : 1 GX</u>	<u>1,500</u>	<u>7,000</u>

Effective trade date Monday, July 12, 2021, 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 code is 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