



## Market Surveillance

**DATE:** June 1, 2022

**NOTICE #:** MSN06-01-22

**SUBJECT:** Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the Micro Crude Oil Option and Micro Crude Oil Weekly Option Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Micro Crude Oil Option and Micro Crude Oil Weekly Option Contracts (collectively the "contracts") on trade date Monday, June 6, 2022 (see [SER-8982](#) published on May 3, 2022), please note below and in [Exhibit B](#) of NYMEX Submission No [22-137](#), the corresponding aggregation allocation (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable level (Rule 561) for the new contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Report-ing Level	Single and All Month Aggregate Into Futures Equivalent Leg (1)	Single and All Month Aggregate Into Ratio Leg (1)	Single Month Accountability Level Leg (1) / Leg (2)	All Month Accountability Level Leg (1) / Leg (2)
<u>Micro WTI Crude Oil Option</u>	<u>306</u>	<u>MCO</u>	<u>100 Barrels</u>	<u>25</u>	<u>26</u>	<u>10 MCO : 1 26</u>	<u>10,000</u>	<u>20,000</u>
<u>Micro WTI Crude Oil Weekly Option - week 1</u>	<u>307</u>	<u>MW1</u>	<u>100 Barrels</u>	<u>25</u>	<u>26</u>	<u>10 MW1 : 1 26</u>	<u>10,000</u>	<u>20,000</u>
<u>Micro WTI Crude Oil Weekly Option - week 2</u>	<u>307</u>	<u>MW2</u>	<u>100 Barrels</u>	<u>25</u>	<u>26</u>	<u>10 MW2 : 1 26</u>	<u>10,000</u>	<u>20,000</u>
<u>Micro WTI Crude Oil Weekly Option - week 3</u>	<u>307</u>	<u>MW3</u>	<u>100 Barrels</u>	<u>25</u>	<u>26</u>	<u>10 MW3 : 1 26</u>	<u>10,000</u>	<u>20,000</u>
<u>Micro WTI Crude Oil Weekly Option - week 4</u>	<u>307</u>	<u>MW4</u>	<u>100 Barrels</u>	<u>25</u>	<u>26</u>	<u>10 MW4 : 1 26</u>	<u>10,000</u>	<u>20,000</u>
<u>Micro WTI Crude Oil Weekly Option - week 5</u>	<u>307</u>	<u>MW5</u>	<u>100 Barrels</u>	<u>25</u>	<u>26</u>	<u>10 MW5 : 1 26</u>	<u>10,000</u>	<u>20,000</u>

Effective trade date Monday, June 6, 2022, 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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