

## Market Surveillance

**DATE:** June 22, 2022

**NOTICE #:** MSN06-22-22B

**SUBJECT: Position Limit, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the Micro NY Harbor ULSD Futures Contract**

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Micro NY Harbor ULSD Futures Contract on trade date Monday, June 27, 2022 (see [SER-8996](#) published June 3, 2022), please note below and in [Exhibit B](#) of NYMEX Submission No. [22-139](#), 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.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot-Month, Single Month & All Month Aggregate Into Futures Equivalent Leg (1)	Spot-Month, Single Month & All Month Aggregate Into Ratio Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Single Month Accountability Level Leg (1) / Leg (2)	All Month Accountability Level Leg (1) / Leg (2)
<u>Micro NY Harbor ULSD Futures</u>	<u>434</u>	<u>MHO</u>	<u>4,200 Gallons</u>	<u>25</u>	<u>23</u>	<u>10 MHO : 1 23</u>	<u>2,000</u>	<u>5,000</u>	<u>7,000</u>

Effective trade date Monday, June 27, 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 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

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