

## Market Surveillance

**DATE:** May 10, 2023

**NOTICE #:** MSN05-10-23

**SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Three (3) Crude Oil Futures Contracts**

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Bakken DAPL (Argus) Monthly Futures, Bakken Patoka (Argus) Monthly Futures, and Guernsey Light Sweet (Argus) Monthly Futures (collectively the "Contracts") on trade date Monday May 15, 2023 (see [SER-9177](#) published April 18, 2023), please note below and in [Exhibit B](#) of NYMEX Submission [No. 23-149](#), the corresponding spot-month position limits (Rule 559), aggregation allocations, 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 Unit	Spot, Single, and All Month Aggregate Into Futures Equivalent 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>Bakken DAPL (Argus) Monthly Futures</u>	<u>1275</u>	<u>DAB</u>	<u>1,000 barrels</u>	<u>DAB</u>	<u>2,000</u>	<u>10,000</u>	<u>20,000</u>
<u>Bakken Patoka (Argus) Monthly Futures</u>	<u>1276</u>	<u>BPA</u>	<u>1,000 barrels</u>	<u>BPA</u>	<u>2,000</u>	<u>10,000</u>	<u>20,000</u>
<u>Guernsey Light Sweet (Argus) Monthly Futures</u>	<u>1277</u>	<u>GSW</u>	<u>1,000 barrels</u>	<u>GSW</u>	<u>1,000</u>	<u>10,000</u>	<u>20,000</u>

Effective trade date Monday May 15, 2023, 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**

Surveillance:

Thomas Dixon

[Thomas.Dixon@cmegroup.com](mailto:Thomas.Dixon@cmegroup.com)

+1 212 299 2901

Large Trader Reporting:

Sandra Valtierra

[Sandra.Valtierra@cmegroup.com](mailto:Sandra.Valtierra@cmegroup.com)

+1 312 347 4137