

Market Surveillance

DATE: April 10, 2024

NOTICE #: MSN04-10-24

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Three (3) WTI Financial Futures Contracts (Quarterly, Semi-Annual, Annual)

In connection with the listing of the New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") three (3) crude oil financial futures contracts (the "Contracts") on trade date Monday, April 15, 2024 (See [SER-9339](#) published on February 27, 2024), please note below and in [Exhibit B](#) of NYMEX Submission No. [24-061](#) the corresponding position limits (Rule 559), accountability levels (Rule 560), aggregation allocations and reportable levels (Rule 561) for the contracts. The new, financially-settled contracts shall have a diminishing balance.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot, Single, and All Month Aggregate Into Futures Equivalent Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Subsequent Spot-Month Limit(s) (In Net Futures Equivalents)	Single Month Accountability Level Leg (1) / Leg (2)	All Month Accountability Level Leg (1) / Leg (2)
<u>WTI Quarterly Financial Futures</u>	<u>510</u>	<u>QCS</u>	<u>1,000 Barrels</u>	<u>25</u>	<u>QCS</u>	<u>6,000</u>	<u>5,000/4,000</u>	<u>10,000</u>	<u>20,000</u>
<u>WTI Semi-Annual Financial Futures</u>	<u>510</u>	<u>HCS</u>	<u>1,000 Barrels</u>	<u>25</u>	<u>HCS</u>	<u>6,000</u>	<u>5,000/4,000</u>	<u>10,000</u>	<u>20,000</u>
<u>WTI Annual Financial Futures</u>	<u>510</u>	<u>ACS</u>	<u>1,000 Barrels</u>	<u>25</u>	<u>ACS</u>	<u>6,000</u>	<u>5,000/4,000</u>	<u>10,000</u>	<u>20,000</u>

Effective trade date Monday, April 15, 2024 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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