

## Market Surveillance

**DATE:** June 26, 2024

**NOTICE #:** MSN06-26-24B

**SUBJECT:** Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the WTI-Brent BALMO Futures Contract

In connection with the listing of the New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") WTI-Brent BALMO Futures Contract (the "Contract") on trade date Monday, July 1, 2024 (See [SER-9384](#) published on June 4, 2024), please note below and in [Exhibit B](#) of NYMEX Submission No. [24-216](#) the corresponding position limit (Rule 559), accountability levels (Rule 560), aggregation allocations and reportable level (Rule 561) for the contract. The new, financially settled contract, shall have a diminishing balance.

Contract Name	Rule Chapter	Commodity Code	Reporting Level	Spot, Single, and All Month Aggregate Into Futures Equivalent Leg (1)	Spot, Single, and All Month Aggregate Into Futures Equivalent Leg (2)	Spot, Single, and All Month Aggregate Into Ratio Leg (1)	Spot, Single, and All Month Aggregate Into Ratio Leg (2)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Subsequent Spot-Month Limit(s) (In Net Futures Equivalents)
<u>WTI-Brent BALMO Futures</u>	<u>1234</u>	<u>BKB</u>	<u>25</u>	<u>CS</u>	<u>BB</u>	<u>1 BKB : 1 CS</u>	<u>1 BKB : -1 BB</u>	<u>6,000/7,000</u>	<u>5,000/4,000</u>

Effective trade date Monday, July 1, 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 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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