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Market Surveillance

DATE: **September 18, 2014**

NOTICE #: **MSN09-18-14**

SUBJECT: **Large Trader Requirements, Aggregation Allocations, Spot-Month Limits, Single Month/All Month Accountability Levels, and Reporting Levels for the New Crude Oil Option on Semi-Annual Strip Contract**

In connection with the listing of the Crude Oil Option on Semi-Annual Strip contract on the New York Mercantile Exchange, Inc. (NYMEX) on trade date Monday, September 22, 2014 (see SER-7170 published August 28, 2014), please note below the corresponding aggregation allocations (NYMEX Rule 559.D), spot-month position limits (NYMEX Rule 559), single month and all month position accountability levels (NYMEX Rule 560), and reportable levels (NYMEX Rule 561) for the new contract. Effective trade date Monday, September 22, 2014 and pending all relevant CFTC regulatory review periods, the terms and conditions for this contract will be inserted into the NYMEX Position Limit, Position Accountability and Reportable Level Table, located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook, as noted below.

The commodity code is provided for the Clearing Members that file reports pursuant to NYMEX Rule 561.A in a machine-readable format.

Contract Name	Rule Chapter	Commodity Code	Aggregate Into Futures Equivalent	Spot-Month Limit (In Net Futures Equivalents)	Single Month Accountability Level	All Month Accountability Level	Reporting Level
Crude Oil Option on Semi-Annual Strip	1244	6Y	26	3,000	10,000	20,000	25

Please refer questions on this subject to:

Market Regulation

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