



Market Surveillance

DATE: September 23, 2015

NOTICE #: MSN09-23-15A

SUBJECT: Large Trader Requirements. Amendments to Spot Month Position Limits of European Low Sulphur Gasoil Futures and Option Contracts

Beginning with the November 2015 contract month, the New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will increase the spot month position limits for each of **European Low Sulphur Gasoil (1000mt) Bullet Futures** (Rulebook Chapter 561, Commodity Code BG) and **European Low Sulphur Gasoil Financial Futures** (Rulebook Chapter 728, Commodity Code GX), and the futures and option contracts that aggregate into them, from 1,000 futures contract equivalents to 1,500 futures contract equivalents.

In addition, the Exchange is amending the aggregation allocation for its **European Low Sulphur Gasoil (100mt) Bullet Futures** (Rule Chapter 712, Commodity Code 7F) such that it aggregates into the European Low Sulphur Gasoil (1000mt) Bullet Futures (BG) contract.

A comprehensive list of all impacted contracts can be found in [Appendix A](#) of CFTC Submission [#15-390](#) filed with the CFTC on September 8, 2015.

The amended spot month limits for the gasoil futures and option contracts will be updated and inserted into the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook on Monday, November 2, 2015.

Please be reminded that the spot month limits for the November 2015 European Low Sulphur Gasoil (1000mt) Bullet Futures (BG) contract shall take effect at the close of trading on November 6, 2015 and the spot month limits for the November 2015 European Low Sulphur Gasoil Financial Futures (GX) contract shall take effect at the close of trading on November 24, 2015.

Please refer questions on this subject to:

Market Regulation

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