Market Surveillance

DATE: **December 9, 2015**

NOTICE #: **MSN12-09-15**

SUBJECT: **Large Trader Requirements. Amendments to the Assessment of Eleven (11) Gulf Coast Residual Fuel Oil Futures and Option Contracts**

As previously announced in Special Executive Report SER-7509 on November 5, 2015, commencing with the January 2017 contract month, the New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will amend the specifications of its Platts USGC 3% Residual Fuel oil assessment-based contracts. This amendment is intended to reflect the change to the USGC 3% Residual Fuel oil assessment specification by Platts such that the new assessment represents a sulfur specification of up to 3.5%S (a change of 0.5 percentage points).

As such, effective trade date Monday, December 14, 2015, and pending all relevant CFTC regulatory review periods, 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 will be amended to include the spot month position limits (NYMEX Rule 559), single month and all month accountability levels (NYMEX Rule 560) and reportable levels (NYMEX Rule 561) for the contracts based on the new 3.5%S Platts assessment as noted in Appendix DR of CFTC submission #15-488R.

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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