

Market Surveillance

DATE: February 16, 2016

NOTICE #: MSN02-16-16

SUBJECT: Large Trader Requirements. Listing of Four (4) Chicago Ethanol (Platts) Calendar Spread Option Contracts

In connection with the listing of New York Mercantile Exchange Inc.'s ("NYMEX" or "Exchange") Chicago Ethanol (Platts) Calendar Spread Option contracts on trade date Monday, February 22, 2016 (see [SER-7572R](#) published January 27, 2016), please note below, and in [Appendix B](#) of CFTC Submissions [#16-026R](#), the corresponding aggregation allocations, 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 new, European-style, option contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	Spot-Month Limit	Single Month Accountability Level	All Month Accountability Level
Chicago Ethanol (Platts) Calendar Spread Option (One Month)	420	CE1	42,000 Gallons	25	CU	1 CE1 : 1 CU	1,000	7,000	7,000
Chicago Ethanol (Platts) Calendar Spread Option (Two Month)	420	CE2	42,000 Gallons	25	CU	1 CE2 : 1 CU	1,000	7,000	7,000
Chicago Ethanol (Platts) Calendar Spread Option (Three Month)	420	CE3	42,000 Gallons	25	CU	1 CE3 : 1 CU	1,000	7,000	7,000
Chicago Ethanol (Platts) Calendar Spread Option (Six Month)	420	CE6	42,000 Gallons	25	CU	1 CE6 : 1 CU	1,000	7,000	7,000

Effective trade date February 22, and pending all relevant CFTC regulatory review periods, the terms and conditions of the contracts 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.

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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