



## Market Surveillance

**DATE:** March 16, 2016

**NOTICE #:** MSN03-16-16

**SUBJECT:** Large Trader Requirements – Listing of New Financially Settled Aluminium European Premium Duty-Paid (Metal Bulletin) Futures Contract

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In connection with the listing of Commodity Exchange, Inc.'s ("COMEX" or "Exchange") Aluminium European Premium Duty-Paid (Metal Bulletin) Futures contract on trade date Monday, March 21, 2016 (see [SER-7605](#) published on March 4, 2016), please note below, and in [Appendix B](#) of CFTC Submission [#16-086](#), the corresponding spot month position limit (NYMEX Rule 559), single month and all month accountability levels (NYMEX Rule 560) and reportable level (NYMEX Rule 561) for the new contract.

The spot month position limit for the new financially settled futures contract shall be in effect on the first trading day of the expiring contract month. The contract shall have diminishing balances.

| Contract Name                                                 | Rule Chapter | Commodity Code | Contract Size & Units | Reporting Level | Spot-Month Limit (In Net Futures Equivalents) | Single Month and All Month Accountability Levels |
|---------------------------------------------------------------|--------------|----------------|-----------------------|-----------------|-----------------------------------------------|--------------------------------------------------|
| Aluminium European Premium Duty-Paid (Metal Bulletin) Futures | 1109         | EDP            | 25 Metric tons        | 25              | 1,000                                         | 4,000                                            |

Effective trade date March 21, 2016, and pending all relevant CFTC regulatory review periods, the terms and conditions of the 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.

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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