



Market Surveillance

DATE: September 16, 2015

NOTICE #: MSN09-16-15A

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

In connection with the listing of Commodity Exchange, Inc.'s ("COMEX" or "Exchange") Aluminium European Premium Duty-Unpaid (Metal Bulletin) Futures contract on trade date Monday, September 21, 2015 (see [SER-7456R](#) published on September 11, 2015), please note below, and in [Appendix B](#) of CFTC Submission [#15-380R](#), 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.

Contract Name	Rule Chapter	Commodity Code	Contract Size & Units	Reporting Level	Spot-Month Limit (In Net Futures Equivalents)	Single Month and All Month Accountability Level
Aluminium European Premium Duty-Unpaid (Metal Bulletin) Futures	108	AEP	25 Metric tons	25	1,000	4,000

Effective trade date September 21, 2015, 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 spot month limits for the new financially settled futures shall be in effect on the first trading day of the expiring contract month. The contracts shall have diminishing balances.

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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