

Market Surveillance

DATE: March 4, 2015

NOTICE #: MSN03-04-15A

SUBJECT: Large Trader Requirements – Listing of Seven (7) New Mini Petroleum Futures Contracts

In connection with the listing of seven (7) new mini petroleum futures contracts (see [SER-7284](#) published February 18, 2015), please note below the corresponding spot-month limits (NYMEX Rule 559), single month and all month accountability levels (NYMEX Rule 560) and reportable levels (NYMEX Rule 561) for the new contracts. Effective trade date March 9, 2015, and pending all relevant CFTC regulatory review periods, the terms and conditions of the contracts ([Appendix B](#) of NYMEX Submission [#15-038](#)) will be 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, as noted below.

The spot month limit shall be effective at the close of trading 3 business days prior to last trading day of the contract. The contracts shall have diminishing balances.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot, Single and All Month Aggregate Into Futures Equivalent Leg1 / Leg2	Spot, Single and All Month Aggregate Into Ratio Leg1 / Leg2	Spot-Month Limit (In Net Futures Equivalents)	Single Month Accountability Levels	All Month Accountability Levels
Mini 3.5% Fuel Oil Barges FOB Rdam (Platts) Crack Spread (100mt) Futures	987	MFR	635 Barrels	25	UV / BB	10 MFR : 1 UV / 10 MFR : -6.35 BB	150/4,000	1,500/ 10,000	1,500/20,000
Mini 1% Fuel Oil Cargoes FOB NWE (Platts) Crack Spread (100mt) Futures	988	MNS	635 Barrels	25	UF / BB	10 MNS : 1 UF / 10 MNS : -6.35 BB	150/4,000	1,500/ 10,000	1,500/20,000
Mini East-West Fuel Oil Spread (Platts) Futures	989	MEW	100 Metric tons	25	UA / UV	10 MEW : 1 UA / 10 MEW : -1 UV	500/150	5,000/1,500	5,000/1,500
Mini Singapore Fuel Oil 380cst (Platts) vs. European 3.5% Fuel Oil Barges FOB Rdam (Platts) Futures	990	MSB	100 Metric tons	25	SE / UV	10 MSB : 1 SE / 10 MSB : -1 UV	150/150	1,500/1,500	1,500/1,500
Mini 1% Fuel Oil Cargoes CIF NWE (Platts) Futures	991	MFP	100 Metric tons	10	1X	10 MFP : 1 1X	150	750	1,000
Mini Brent Financial Futures	992	MBC	100 Barrels	25	BB	10 MBC : 1 BB	4,000	10,000	20,000
Mini Dated Brent (Platts) Financial Futures	993	MDB	100 Barrels	25	UB	10 MDB : 1 UB	1,000	5,000	5,000

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

Surveillance:

Ryne Toscano

Ryne.Toscano@cmegroup.com

(212) 299-2879

Products:

Nadine Brown

Nadine.Brown@cmegroup.com

(212) 299-2223

Large Trader Reporting:

Sandra Valtierra

Sandra.Valtierra@cmegroup.com

(312) 347-4137