



Market Surveillance

DATE: February 3, 2016

NOTICE #: MSN02-03-16B

SUBJECT: Large Trader Requirements. Listing of Six (6) WTI Houston (Argus) Crude Oil Futures Contracts

In connection with the listing of New York Mercantile Exchange Inc.'s ("NYMEX" or "Exchange") six (6) WTI Houston (Argus) Crude Oil futures contracts on trade date Monday, February 8, 2016 (see [SER-7575](#) published January 19, 2016), please note in [Appendix B](#) of CFTC Submission [#16-033](#), 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 contracts.

Effective trade date February 8, 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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