



Market Surveillance

DATE: March 27, 2015

NOTICE #: MSN03-27-15A

SUBJECT: Large Trader Requirements – Listing of Two (2) Short Dated Coal Option Contracts

Effective trade date March 30, 2015 and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) shall list two (2) Short Dated Coal Option contracts (see [SER-7320R](#) published March 11, 2015).

The terms and conditions of the contracts, including 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) (see [Appendix B](#) of CFTC Submission [15-018R](#)), 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.

The commodity codes contained in the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) 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