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Market Surveillance

DATE: **November 19, 2014**

NOTICE #: **MSN11-19-14A**

SUBJECT: **Large Trader Requirements, Spot-Month Limits, Single Month/All Month Accountability Levels, Aggregation Allocations and Reporting Level for New Canadian Heavy Crude Oil (Net Energy) BALMO Futures Contract**

In connection with the listing of Canadian Heavy Crude Oil (Net Energy) BALMO futures contract on trade date November 24, 2014 (see SER-7223 published October 28, 2014), please note below the corresponding spot-month position limits (NYMEX Rule 559), single month and all month accountability levels (NYMEX Rule 560), reportable level (NYMEX Rule 561) and aggregation allocations for the new contract. Effective trade date November 24, 2014 and pending all relevant CFTC regulatory review periods, the terms and conditions for 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, as noted below.

The commodity code is provided for the Clearing Members that file reports pursuant to NYMEX Rule 561.A in a machine-readable format.

Contract Name	Rule Chapter	Commodity Code	Contract Size	Diminishing Balance Contract	Spot-Month/Single-Month/All-Month Aggregate Into Futures Equivalent	Spot-Month Limit (In Net Futures Equivalents)	Single Month Accountability Level	All Month Accountability Level	Reporting Level
Canadian Heavy Crude Oil (Net Energy) BALMO Futures	1088	CHB	1,000 Barrels	Y	WCC	1,000	10,000	20,000	25

Please refer questions on this subject to:

Market Regulation

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