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DATE: **October 7, 2015**

NOTICE #: **MSN10-07-15B**

SUBJECT: **Large Trader Requirements – Listing of Brent Crude Oil Futures-Style Margin Option Contract**

In connection with the listing of New York Mercantile Exchange Inc.'s ("NYMEX" or "Exchange") new Brent Crude Oil Futures-Style Margin Option contract on trade date Monday, October 12, 2015 (see SER 7452R published September 23, 2015), please note below, and in Appendix B of CFTC Submission #15-373R 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 option contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size & Unit	Reporting Level	Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)	Single Month Account-ability Level	All Month Accountability Level
Brent Crude Oil Futures-Style Margin Option	504	BZO	1,000 Barrels	25	1 BZO : 1 BZ	4,000	10,000	20,000

Effective trade date October 12, 2015, and pending all relevant CFTC regulatory review periods, the terms and conditions of 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.

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:

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