



Market Surveillance

DATE: January 21, 2015

NOTICE #: MSN01-21-15

SUBJECT: Large Trader Requirements – Listing of the New Physically Delivered Gold Kilo Futures Contract

In connection with the listing of the physically delivered COMEX Gold Kilo Futures contract on trade date Monday, January 26, 2015 (see [SER-7265](#) published January 6, 2015), please note below the corresponding 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 contract. Effective trade date January 26, 2015, and pending all relevant CFTC regulatory review periods, the terms and conditions of the contract ([Appendix B](#) of COMEX Submission [#15-019](#)) 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 Gold Kilo Futures contract shall be physically delivered in Hong Kong. The first listed contract month shall be the April 2015 contract. The spot month limit shall be effective at the close of trading on the business day prior to the first day of the delivery month. For example, the spot month limit for the April 2015 contract month shall be effective at the close of trading on March 31, 2015.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	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
Gold Kilo Futures	114	GCK	1 Kilogram Bar	25	GCK	6,000	6,000	6,000

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

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