



Market Surveillance

DATE: November 14, 2018

NOTICE #: MSN11-14-18

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Two (2) LNG Japan/Korea Marker (Platts) Half Month Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Two (2) LNG Japan/Korea Marker (Platts) Half Month Futures contract on trade date Monday, November 19, 2018 (see [SER-8260](#) published October 23, 2018), please note below and in [Exhibit B](#) of NYMEX Submission No. [18-417](#), the corresponding spot-month position limits (Rule 559), aggregation allocations (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable levels (Rule 561) for the new contracts. The new, financially settled, contracts shall have diminishing balances.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent Leg (1)	Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)	Single Month & All-Month Accountability Levels
<u>LNG Japan/Korea Marker (Platts) Front Half Month Futures</u>	<u>875</u>	<u>JKF</u>	<u>10,000 MMBtu</u>	<u>25</u>	<u>JKM</u>	<u>1 JKF : 1 JKM</u>	<u>5,000</u>	<u>10,000</u>
<u>LNG Japan/Korea Marker (Platts) Back Half Month Futures</u>	<u>876</u>	<u>JKB</u>	<u>10,000 MMBtu</u>	<u>25</u>	<u>JKM</u>	<u>1 JKB : 1 JKM</u>	<u>5,000</u>	<u>10,000</u>

Effective trade date November 19, 2018, and pending all relevant CFTC regulatory review periods, the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook will be amended in accordance with the NYMEX Submission.

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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