



## Market Surveillance

**DATE:** October 9, 2019

**NOTICE #:** MSN10-09-19

**SUBJECT:** Position Limit, Accountability Levels and Large Trader Reporting Requirement in Connection with the Initial Listing of the Physically-Delivered U.S. LNG Export Futures Contract

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") U.S. LNG Export Futures Contract on trade date Monday, October 14, 2019 (see [SER-8446](#) published September 17, 2019), please note NYMEX Rulebook Chapter 240 in [Exhibit A](#) of NYMEX Submission No. [19-001](#), and in [Exhibit B](#) the corresponding spot-month position limit (Rule 559), aggregation allocation (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable level (Rule 561) for the new contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Aggregate Into Futures Equivalent	Spot-Month Limit (In Net Futures Equivalents)	Single and All Month Accountability Levels
<u>U.S. LNG Export Futures</u>	<u>240</u>	<u>LNG</u>	<u>10,000 MMBtu</u>	<u>1</u>	<u>LNG</u>	<u>1,400</u>	<u>4,000 / 8,000</u>

Effective trade date Monday, October 14, 2019, 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 code is 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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