



Market Surveillance

DATE: September 28, 2022

NOTICE #: MSN09-28-22C

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the Ethylene CFR NE Asia (ICIS) Futures and Propylene CFR NE Asia (ICIS) Futures Contracts

In connection with the initial listing of the New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Ethylene CFR NE Asia (ICIS) Futures and Propylene CFR NE Asia (ICIS) Futures (collectively the "Contracts") on trade date Monday, October 3, 2022 (see [SER-9052](#) published on September 2, 2022), please note in [Exhibit B](#) of NYMEX Submission No. [22-382](#), the corresponding spot-month position limits (Rule 559), aggregation allocations (Rule 559.D), accountability levels (Rule 560), and reportable levels (Rule 561) for the contracts. The contracts will have diminishing balances.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot-Month, Single & All Month Aggregate Into Futures Equivalent Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Single Month Accountability Level Leg (1) / Leg (2)	All Month Accountability Level Leg (1) / Leg (2)
<u>Ethylene CFR NE Asia (ICIS) Futures</u>	<u>244</u>	<u>NA2</u>	<u>100 Metric tons</u>	<u>25</u>	<u>NA2</u>	<u>500</u>	<u>2,000</u>	<u>3,000</u>
<u>Propylene CFR NE Asia (ICIS) Futures</u>	<u>243</u>	<u>NA3</u>	<u>100 Metric tons</u>	<u>25</u>	<u>NA3</u>	<u>500</u>	<u>2,000</u>	<u>3,000</u>

Effective trade date Monday October 3, 2022, 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 the Clearing Members that file reports pursuant to Rule 561.A. in a machine-readable format.

Please refer questions on this subject to:

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