



Market Surveillance

DATE: October 19, 2022

NOTICE #: MSN10-19-22

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the LNG North West Europe Marker (Platts) Futures Contract

In connection with the initial listing of the New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") LNG North West Europe Marker (Platts) Futures contract on trade date Monday, October 24, 2022 (see [SER-9053](#) published on September 28, 2022), please note in [Exhibit B](#) of NYMEX Submission No. [22-331](#), the corresponding spot-month position limit (Rule 559), aggregation allocation (Rule 559.D), accountability levels (Rule 560), and reportable level (Rule 561) for the contract. The contract 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>LNG North West Europe Marker (Platts) Futures</u>	<u>255</u>	<u>NWM</u>	<u>10,000 MMBtu</u>	<u>25</u>	<u>NWM</u>	<u>2,000</u>	<u>5,000</u>	<u>5,000</u>

Effective trade date Monday October 24, 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 code is 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:

Market Regulation

Surveillance:

Ryne Toscano

Ryne.Toscano@cmegroup.com

+1 212 299 2879

Large Trader Reporting:

Sandra Valtierra

Sandra.Valtierra@cmegroup.com

+1 312 347-4137