

Market Surveillance

DATE: January 24, 2024

NOTICE #: MSN01-24-24C

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Three (3) LNG Freight 174,000 (Baltic) Futures Contracts

In connection with the listing of the New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Three (3) LNG Freight 174,000 Cubic Metre (Baltic) Futures Contracts (the "Contracts") on trade date Monday, January 29, 2024 (See [SER-9312](#) published on January 10, 2024), please note below and in [Exhibit B](#) of NYMEX Submission No. [24-005](#) the corresponding spot-month position limits (Rule 559), aggregation allocations, single month and all month accountability levels (Rule 560), and reportable levels (Rule 561) for the contracts. The new, financially settled contracts, shall have diminishing balances.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot, Single, & All Month Aggregate Into Futures Equivalent Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Single & All Month Accountability Level Leg (1) / Leg (2)
<u>LNG Freight Route Australia to Japan RV (BLNG1 - 174) (Baltic) Futures</u>	<u>519</u>	<u>BG1</u>	<u>1 Charter Day</u>	<u>25</u>	<u>BG1</u>	<u>580</u>	<u>2,500</u>
<u>LNG Freight Route US Gulf to Continent RV (BLNG2 - 174) (Baltic) Futures</u>	<u>520</u>	<u>BG2</u>	<u>1 Charter Day</u>	<u>5</u>	<u>BG2</u>	<u>250</u>	<u>1,000</u>
<u>LNG Freight Route US Gulf to Japan RV (BLNG3 - 174) (Baltic) Futures</u>	<u>521</u>	<u>BG3</u>	<u>1 Charter Day</u>	<u>5</u>	<u>BG3</u>	<u>160</u>	<u>375</u>

Effective trade date Monday, January 29, 2024 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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