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Market Surveillance

DATE: **February 16, 2016**

NOTICE #: **MSN02-16-16A**

SUBJECT: **Large Trader Requirements. Listing of Liquefied Natural Gas DES Japan (RIM) Futures Contract**

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") LNG DES Japan (RIM) Futures contract (Commodity Code JNG; Rulebook Chapter 256) on trade date Monday, February 22, 2016 (see SER-7577 published February 2, 2016), please note below, and in Appendix B of CFTC Submission #16-035, the corresponding aggregation allocations, spot month position limits (NYMEX Rule 559), single month and all month accountability levels (NYMEX Rule 560) and reportable levels (NYMEX Rule 561) for the new contract. The spot month limits for the new contract shall take effect at the close of trading 3 business days prior to last trading day of the parent contract.

Commodity Code	Contract Size & Unit	Diminishing Balance Contract	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)	Single Month Account-ability Level	All Month Accountability Level
JNG	10,000 MMBtu	Y	25	LAI	1 JNG : 1 LAI	5,000	10,000	10,000

Effective trade date February 22, and pending all relevant CFTC regulatory review periods, the terms and conditions of the contract will be inserted into the NYMEX Position Limit, Position Accountability and Reportable Level Table located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook.

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

Surveillance:
Ryne Toscano Ryne.Toscano@cmegroup.com (212) 299-2879

Products:
Nadine Brown Nadine.Brown@cmegroup.com (212) 299-2223

Large Trader Reporting:
Sandra Valtierra Sandra.Valtierra@cmegroup.com (312) 347-4137