



Market Surveillance

DATE: August 6, 2024

NOTICE #: MSN08-06-24

**SUBJECT: Amendments to the Gulf Coast LNG Export Futures Contract:
Addition of Cameron LNG Delivery Facility and Increase of Spot
Month Position Limit**

Effective August 23, 2024 and commencing with the first week of October 2024 (LNGV2406) and beyond, the New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") will implement amendments to the Gulf Coast LNG Export Futures Contract ("the Contract") (see [SER-9402](#) published on August 1, 2024). Specifically, the Exchange will: (1) adopt new language in Appendix-A ("LNG Sale and Purchase Agreement") and Exhibit A-1 ("Measurement") therein and Appendix B ("Loading Ports") of Chapter 240 to include the Cameron LNG delivery facility; and (2) increase the spot month position limit of the Contract from 600 futures contracts per week to 780 futures contracts per week commencing with the first week of October 2024 (LNGV2406) and beyond (collectively, the "Rule Amendments"), as noted below. Please note that the spot month limits in the September 2024 contracts are unchanged.

(bold, underline indicates addition; strikethrough indicates deletion)

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)
Gulf Coast LNG Export Futures	240	LNG	10,000 MMBtu	1	LNG	600 <u>780</u> (Commencing with the October 2024 contracts and beyond)	1,500

Effective on August 23, 2024 and commencing with the first week of October 2024 (LNGV2406) contract and beyond (pending all relevant CFTC regulatory review periods), the Exchange will amend 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 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:

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