

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: October 22, 2018

ADVISORY #: 18-052

SUBJECT: **NYMEX Physically Delivered Natural Gas Value Added Tax (VAT) Reports for Deliveries**

Effective Monday, October 29, 2018, monthly VAT reports resulting from delivery completed in the below NYMEX Physically Delivered Natural Gas Futures Contracts will be available in a clearing firm's SFTP folder.

Contract Title	Commodity Code	NYMEX Rulebook Chapter
UK NBP Natural Gas Calendar Month Futures	UKG	1157
UK NBP Natural Gas Daily Futures	NBD	1158
Dutch TTF Natural Gas Calendar Month Futures	TTF	1159
Dutch TTF Natural Gas Daily Futures	TTD	1160

VAT reports will be posted on the fifth business day following the applicable delivery month. For example, VAT reports for the October delivery month will be available on Wednesday, November 7<sup>th</sup>.

The report available in the firm's SFTP folder has the following naming convention:

CME.NATGASVATREPORT\_CMFXXX\_CUSTOMER NAME\_YYYYMMDD\_PRODUCTION.CSV

For any questions, please contact Deliveries at (312) 930.3172 or email [Clearinghousdelivteam@cmegroup.com](mailto:Clearinghousdelivteam@cmegroup.com).