

## Market Surveillance

**DATE:** May 18, 2017

**NOTICE #:** MSN05-18-17

**SUBJECT:** Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Four (4) Natural Gas Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") four (4) natural gas futures contracts on trade date Monday, May 22, 2017 (see [SER-7894](#) published April 26, 2017), please note below and in [Appendix B](#) of NYMEX Submission No. [17-175](#), the corresponding spot month position limits (Rule 559), aggregation allocations (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable levels (Rule 561) for the new contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)	Single Month and All Month Accountability Levels
UK NBP Natural Gas (USD/MMBtu) (ICIS Heren) Front Month Futures	1002	NBP	10,000 MMBtu	25	NBP	--	550	5,000
Dutch TTF Natural Gas (USD/MMBtu) (ICIS Heren) Front Month Futures	1003	TTE	10,000 MMBtu	25	TTE	--	550	5,000
Henry Hub NBP (ICIS Heren) Natural Gas Spread Futures	1004	NYP	10,000 MMBtu	25	NBP	1 NYP : 1 NBP	550	5,000
Henry Hub TTF (ICIS Heren) Natural Gas Spread Futures	1005	THD	10,000 MMBtu	25	TTE	1 THD : 1 TTE	550	5,000

Effective trade date May 22, 2017, and pending all relevant CFTC regulatory review periods, the amendments 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

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