



Market Surveillance

DATE: June 26, 2017

NOTICE #: MSN06-26-17B

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

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") four (4) physically delivered European natural gas futures contracts on trade date Monday, July 10, 2017 (see [SER-7929R](#) published June 26, 2017), please note below and in [Appendix B](#) of NYMEX Submission No. [17-211](#), 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	Spot-Month Limit (In Net Futures Equivalents)	Single Month and All Month Accountability Levels (In Net Futures Equivalents)
UK NBP Natural Gas Calendar Month Futures	1157	UKG	30,000 Therms	25	UKG	1,750	3,500
UK NBP Natural Gas Daily Futures	1158	NBD	1,000 Therms	25	NBD	1,750	3,500
Dutch TTF Natural Gas Calendar Month Futures	1159	TTF	720 MWh	25	TTF	2,000	4,000
Dutch TTF Natural Gas Daily Futures	1160	TTD	24 MWh	25	TTD	2,000	4,000

Effective trade date July 10, 2017, 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

Surveillance:

Ryne Toscano Ryne.Toscano@cmegroup.com +1 212 299 2879

Products:

Nadine Brown Nadine.Brown@cmegroup.com +1 212 299 2223

Large Trader Reporting:

Sandra Valtierra Sandra.Valtierra@cmegroup.com +1 312 347 4137