



Market Surveillance

DATE: August 22, 2018

NOTICE #: MSN08-22-18D

SUBJECT: Amendments of Position Limits and Accountability Levels of Eight (8) European Natural Gas Futures Contracts

Effective at the close of trading September 7, 2018 and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will increase the spot month position limits and certain accountability levels for eight (8) European Natural Gas futures contracts (the "Contracts") beginning with the October 2018 contract month for the monthly futures and with the September calendar days for the daily futures, as noted below and in [Exhibit A](#) of NYMEX Submission [18-321](#).

(bold, underline indicates addition; strikethrough indicates deletion)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent Leg (1)	Aggregate Into Futures Equivalent Leg (2)	Aggregate Into Ratio Leg (1)	Aggregate Into Ratio Leg (2)	Spot-Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	Single Month & All Month Accountability Levels Leg (1) / Leg (2)
Dutch TTF Natural Gas Daily Futures	1160	TTD	24 MWh	25	TTD				2000 <u>6,000</u>	4000 <u>8,000</u>
Dutch TTF Natural Gas Calendar Month Futures	1159	TTF	720 MWh	25	TTF				2000 <u>6,000</u>	4000 <u>8,000</u>
Dutch TTF Natural Gas (USD/MMBtu) (ICIS Heren) Front Month Futures	1003	TTE	10,000 MMBtu	25	TTE				550 <u>1,450</u>	5,000
Henry Hub TTF (ICIS Heren) Natural Gas Spread Futures	1005	THD	10,000 MMBtu	25	TTE	<u>TTE</u>	1 THD : 1 TTE	<u>1 THD : -1 TTE</u>	550 <u>1,450</u>	5,000
UK NBP Natural Gas Daily Futures	1158	NBD	1,000 Therms	25	NBD				1750 <u>9,000</u>	3500 <u>10,000</u>

UK NBP Natural Gas Calendar Month Futures	1157	UKG	30,000 Therms	25	UKG				1750 9,000	3500 10,000
UK NBP Natural Gas (USD/MMBtu) (ICIS Heren) Front Month Futures	1002	NBP	10,000 MMBtu	25	NBP				550 2,700	5,000
Henry Hub NBP (ICIS Heren) Natural Gas Spread Futures	1004	NYP	10,000 MMBtu	25	NBP	<u>NBP</u>	1 NYP : 1 NBP	<u>1 NYP : -1 NBP</u>	550 2,700	5,000

Effective at the close of trading September 7, 2018 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:

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