



Market Surveillance

DATE: September 4, 2014

NOTICE #: MSN09-04-14

SUBJECT: Large Trader Requirements, Aggregation Allocations, Spot Month/Single Month/All Month Accountability Levels, and Reporting Levels for the New Natural Gas Weekly Financial Option Contract

In connection with the launch of the new Natural Gas Weekly Financial Option contract on trade date September 8, 2014 (see [SER-7161](#), dated August 21, 2014), please note below the corresponding aggregation allocations, spot month/single month/all month accountability levels (NYMEX Rule 560), and reportable levels (NYMEX Rule 561) for the new contract. Effective trade date September 8, 2014, and pending all relevant CFTC regulatory review periods, the terms and conditions for this contract 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, as noted below.

The commodity codes are provided for the Clearing Members that file reports pursuant to NYMEX Rule 561.A in a machine-readable format.

Contract Name	Rule Chapter	Commodity Code	Spot-Month/Single Month/All Month Aggregate Into Futures Equivalent	Spot-Month Accountability Level	Single Month Accountability Level	All Month Accountability Level Leg (1) / Leg (2)	Reporting Level
Natural Gas Weekly Financial Option - week 1	1006	LN1	HP	1,000	12,000	12,000	25
Natural Gas Weekly Financial Option - week 2	1006	LN2	HP	1,000	12,000	12,000	25
Natural Gas Weekly Financial Option - week 3	1006	LN3	HP	1,000	12,000	12,000	25
Natural Gas Weekly Financial Option - week 4	1006	LN4	HP	1,000	12,000	12,000	25
Natural Gas Weekly Financial Option - week 5	1006	LN5	HP	1,000	12,000	12,000	25

Please refer questions on this subject to:

Market Regulation

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