



Market Surveillance

DATE: February 3, 2016

NOTICE #: MSN02-03-16

SUBJECT: Large Trader Requirements. Listing of Henry Hub Natural Gas Financial Calendar Spread Option (Four Month)

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Henry Hub Natural Gas Financial Calendar Spread Option (Four Month) contract on trade date Monday, February 8, 2016 (see [SER-7555](#) published January 6, 2016), please note below, and in [Appendix A](#) of CFTC Submission [#16-001](#), the corresponding aggregation allocations, spot month, single month and all month accountability levels (NYMEX Rule 560) and reportable level (NYMEX Rule 561) for the new option.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	Spot-Month Accountability Level	Single Month Accountability Level	All Month Accountability Level
Henry Hub Natural Gas Financial Calendar Spread Option (Four Month)	399	G10	10,000 MMBtu	100	HP	1 G10 : 1 HP	1,000	12,000	12,000

Effective trade date February 8, and pending all relevant CFTC regulatory review periods, the terms and conditions of the 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.

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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