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## Market Surveillance

**DATE:** **November 19, 2014**

**NOTICE #:** **MSN11-19-14**

**SUBJECT:** **Large Trader Requirements, Spot-Month Limits, Single Month/All Month Accountability Levels, Aggregation Allocations and Reporting Levels for Three New Natural Gas Option Contracts**

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In connection with the listing of three (3) new natural gas option contracts on trade date November 24, 2014 (see SER-7225 published October 28, 2014), please note below the corresponding spot-month position limits (NYMEX Rule 559), single month and all month accountability levels (NYMEX Rule 560), reportable levels (NYMEX Rule 561) and aggregation allocations for the new contracts. Effective trade date November 24, 2014 and pending all relevant CFTC regulatory review periods, the terms and conditions for the contracts 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 | Contract Size | Spot-Month/Single-Month/All Month Aggregate Into Futures Equivalent | Spot-Month Limit (In Net Futures Equivalents) | Single Month Accountability Level | All Month Accountability Level | Reporting Level |
|---|---|---|---|---|---|---|---|---|
| Columbia Gas TCO Natural Gas (Platts IFERC) Pipe Option | 759 | CFP | 2,500 MMBtu | CFS | 10,000 | 15,000 | 15,000 | 25 |
| Dominion, South Point Natural Gas (Platts IFERC) Pipe Option | 760 | DPP | 2,500 MMBtu | DSF | 10,000 | 12,000 | 15,000 | 25 |
| Texas Eastern Zone M-3 Natural Gas (Platts IFERC) Pipe Option | 761 | TEP | 2,500 MMBtu | Z5P | 8,500 | 10,000 | 10,000 | 25 |

Please refer questions on this subject to:

**Market Regulation**


Surveillance:
Ryne Toscano | Ryne.Toscano@cmegroup.com | (212) 299-2879

Products:
Nadine Brown | Nadine.Brown@cmegroup.com | (212) 299-2223

Large Trader Reporting:
Sandra Valtierra | Sandra.Valtierra@cmegroup.com | (312) 347-4137