

CFTC

Division of Market Oversight

# CFTC Energy Surveillance Program

Staff uses data to perform event and position driven analysis, to detect instances of manipulation, as well as identify other prohibited trading practices. Data includes:

1. Futures Positions: End-of-day positions for reportable traders from reporting entities
2. Futures Transactions : Trade Capture Report from exchanges
3. Swaps: Part 20 and SDR data

As conditions warrant, staff obtains additional data necessary to do a complete review, including issuing special calls to obtain books and records from reportable traders.

# Unique Persons Over % of Proposed Levels

Core references futures contract: NYMEX Henry Hub Natural Gas

Proposed spot month level = 1,000

Proposed single/all month level = 149,600

2013-2014 = Table 11a

% of level	Spot/Physical	Spot/Cash	Single Month	All Months
60	187	236	Fewer than 4	7
80	142	205	Fewer than 4	Fewer than 4
100	83	187	--	Fewer than 4
500	Fewer than 4	46	--	--

2011-2012 = Table 11

% of level	Spot/Physical	Spot/Cash	Single Month	All Months
60	177	221	Fewer than 4	5
80	131	183	--	--
100	61	148	--	--
500	--	35	--	--