

Market Surveillance

DATE: May 18, 2016

NOTICE #: MSN05-18-16

SUBJECT: Large Trader Requirements. Listing of NYISO Lower Hudson Valley Capacity Calendar-Month Futures Contract

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") NYISO Lower Hudson Valley Capacity Calendar-Month Futures contract on trade date Monday, May 23, 2016 (see [SER-7646](#) published May 4, 2016), please note below and in [Appendix B](#) of CFTC Submission #[16-161](#), the corresponding spot month position limits (NYMEX Rule 559), single month and all month accountability levels (NYMEX Rule 560), aggregation allocations (NYMEX Rule 559.D.), and reportable levels (NYMEX Rule 561.B.) for the new contract. The spot month limit for the new contract shall take effect as of the opening of trading on the first business day when a contract month becomes the first nearby month.

Effective trade date May 23, 2016 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.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Spot-Month Limit (In Futures Equivalent)	Single Month Accountability Level	All Month Accountability Level
NYISO Lower Hudson Valley Capacity Calendar-Month Futures	381	LHV	5 MWh	25	LHV	125	625	1,000

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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