



Market Surveillance

DATE: July 20, 2016

NOTICE #: MSN07-20-16

SUBJECT: Large Trader Requirements. Initial Listing of Fourteen (14) ISO New England Power Daily Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange"), fourteen (14) ISO New England Day-Ahead Daily futures contracts on trade date Monday, July 25, 2016 (see [SER-7693](#) published July 15, 2016), please note in [Appendix B](#) of CFTC Submission [#16-262](#), the 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, financially settled daily futures contracts.

Effective trade date July 25, 2016 and pending all relevant CFTC regulatory review periods, the terms and conditions of the new 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.

Please refer questions on this subject to:

Market Regulation

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