



Market Surveillance

DATE: August 17, 2016

NOTICE #: MSN08-17-16A

SUBJECT: Large Trader Requirements. Initial Listing of Thirty-Two (32) PJM Day-Ahead and Real-Time Calendar-Day Electricity Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") thirty-two (32) PJM Day-Ahead and Real-Time Calendar-Day electricity futures contracts on trade date Monday, August 22, 2016 (see [SER-7714R](#) published August 3, 2016), please note in [Appendix B](#) (representing 30 PJM Calendar-Day futures) and [Appendix C](#) (representing 2 PJM Penelec Zone Calendar-Day futures) of NYMEX Submission No. [16-293](#), 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, calendar-day futures contracts.

With specific regard to the two PJM *Penelec Zone* Calendar-Day futures contracts, please note that effective with the September 1, 2016 contract day and beyond, the two PJM *Penelec Zone* Calendar-Day futures contracts will assume new limit levels based on updated deliverable supply analysis. Please consult NYMEX Submission No. [16-294](#) dated July 22, 2016 for further reference to the deliverable supply and position limit analysis. Please refer to Appendix C for the limit levels effective from August 22, 2016 through August 31, 2016. Please refer to [Appendix D](#) for the limit levels effective from September 1, 2016 and beyond.

Effective trade date August 22, 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.

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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