



Market Surveillance

DATE: August 17, 2016

NOTICE #: MSN08-17-16B

SUBJECT: Large Trader Requirements. Amendment to Spot Month Position Limits and Accountability Levels for Eleven (11) NYISO and MISO Peak and Off-Peak Calendar-Month Futures Contracts

Effective with the September 2016 contract month, the New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") shall decrease the spot month position limits, and single month and all month accountability levels for eleven (11) NYISO and MISO, Peak and Off-Peak, Calendar-Month futures contracts as noted in [Appendix A](#) of NYMEX Submission No. [16-322](#).

Please note that the spot month position limits are effective as of the opening of trading on the first business day when a contract month becomes the first nearby month.

Effective trade date September 1, 2016, and pending all relevant CFTC regulatory review periods, the amended 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.

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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