



Market Surveillance

DATE: August 31, 2016

NOTICE #: MSN08-31-16B

SUBJECT: Large Trader Requirements. Initial Listing of Sixteen (16) MISO and NYISO 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") sixteen (16) Midwest ISO and New York ISO Day-Ahead and Real-Time Calendar-Day electricity futures contracts on trade date Monday, September 12, 2016 (see [SER-7723R](#) published August 18, 2016), please note in [Appendix B](#) of NYMEX Submission No. [16-323](#), 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.

Effective trade date September 12, 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

Surveillance:		
Ryne Toscano	Ryne.Toscano@cmegroup.com	+1 212 299-2879
Products:		
Nadine Brown	Nadine.Brown@cmegroup.com	+1 212 299-2223
Large Trader Reporting:		
Sandra Valtierra	Sandra.Valtierra@cmegroup.com	+1 312 347-4137