



Market Surveillance

DATE: June 26, 2017

NOTICE #: MSN06-26-17C

SUBJECT: Position Limits, Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Four (4) European Electricity Futures Contracts

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") four (4) European electricity futures contracts on trade date Monday, July 10, 2017 (see [SER-7917](#) published May 17, 2017), please note below and in [Appendix B](#) of NYMEX Submission No. [17-212](#), the corresponding spot month position limits (Rule 559), aggregation allocations (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable levels (Rule 561) for the new contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Spot-Month Limit (In Net Futures Equivalents)	Single Month and All Month Accountability Levels
German Power Baseload Calendar Month Futures	1070	DEB	730 MWh	25	DEB	3,900	7,800
German Power Peakload Calendar Month Futures	1071	DEP	260 MWh	25	DEP	3,900	7,800
Italian Power Baseload (GME) Calendar Month Futures	1072	ITB	730 MWh	25	ITB	1,500	3,000
Italian Power Peakload (GME) Calendar Month Futures	1073	ITP	260 MWh	25	ITP	1,500	3,000

Effective trade date July 10, 2017, and pending all relevant CFTC regulatory review periods, the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook will be amended in accordance with the NYMEX Submission.

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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