



Market Surveillance

DATE: February 3, 2021

NOTICE #: MSN02-03-21B

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

In connection with the listing of New York Mercantile Exchange, Inc.'s ("NYMEX" or "Exchange") Four (4) Japanese Power Futures Contracts on trade date Monday, February 8, 2021 (see [SER-8700R](#) published January 20, 2021), please note below and in [Exhibit B](#) of NYMEX Submission No. [21-004](#), 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 Unit	Reporting Level	Aggregate Into Futures Equivalent	Spot-Month Limit (In Net Futures Equivalents)	Single and All Month Accountability Levels
<u>Japanese Power (Day-Ahead) Tokyo Base-Load Futures</u>	<u>796</u>	<u>JBT</u>	<u>720 MWh</u>	<u>25</u>	<u>JBT</u>	<u>3,000</u>	<u>6,000</u>
<u>Japanese Power (Day-Ahead) Tokyo Peak-Load Futures</u>	<u>797</u>	<u>JPT</u>	<u>252 MWh</u>	<u>25</u>	<u>JPT</u>	<u>3,000</u>	<u>6,000</u>
<u>Japanese Power (Day-Ahead) Kansai Base-Load Futures</u>	<u>798</u>	<u>JBK</u>	<u>720 MWh</u>	<u>25</u>	<u>JBK</u>	<u>1,500</u>	<u>3,000</u>
<u>Japanese Power (Day-Ahead) Kansai Peak-Load Futures</u>	<u>799</u>	<u>JPK</u>	<u>252 MWh</u>	<u>25</u>	<u>JPK</u>	<u>1,500</u>	<u>3,000</u>

Effective trade date Monday, February 8, 2021, 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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