Market Surveillance

DATE: **August 19, 2015**

NOTICE #: **MSN08-19-15R**

SUBJECT: **Large Trader Reporting. Amendments to Spot Month Position Limits and Aggregation Allocations for Seventy (70) Electricity Futures and Option Contracts**

Effective trade date Monday, August 24, 2015 and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will amend the termination of trading rules for twenty-four (24) electricity contracts beginning with the September 2015 contract month. For additional information relating to the amendments to the termination of trading rule please refer to Special Executive Reports, SER-7401 and SER-7415, published June 22, 2015 and July 29, 2015, respectively.

As a result of the amendments to the termination of trading rule for the 24 electricity contracts, the position limits and accountability levels for 70 electricity futures and option contracts are being recalculated to reflect different parent contracts and aggregation of positions. The spot month position limits will continue to reflect values that are set at no greater than 25% of the estimated deliverable supply.

The terms and conditions of these electricity contracts will be amended in the NYMEX Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook in accordance with Appendix B of CFTC Submission 15-335 filed on August 7, 2015.

Please refer questions on this subject to:

Market Regulation

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