Market Surveillance

DATE: **July 22, 2015**

NOTICE #: **MSN07-22-15**

SUBJECT: **Large Trader Reporting. Amendments to Spot Month Position Limits and Aggregation Allocations for Sixty-Six (66) Electricity Futures and Option Contracts**

Effective trade date Monday, July 27, 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 thirty-one (31) electricity contracts beginning with the August 2015 contract month. For additional information relating to the amendments to the termination of trading rule please refer to Special Executive Report, SER-7342, published June 25, 2015.

As a result of the amendments to the termination of trading rule for the 31 electricity contracts, the position limits and accountability levels for 66 electricity futures and option contracts are being recalculated to reflect different parent contracts and aggregation of positions. The spot month 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 15-190 filed on July 9, 2015.

Please refer questions on this subject to:

Market Regulation

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