

Special Executive Report

S-5100

January 8, 2009

Large Trader Reporting Requirements, All Month/Any One Month Position Accountability Levels, Expiration Month Position Limits, and Aggregation Allocations for Four (4) New Electricity Swap Futures Contracts

In connection with the launch of four (4) new electricity swap futures contracts on trade date January 11, 2010, please note below the corresponding all month/any one month accountability levels (NYMEX Rule 560), expiration month position limits (NYMEX Rule 559), reportable levels (NYMEX Rule 561) and aggregation allocations for the new contracts. The commodity codes are provided for the Clearing Members that file reports pursuant to (NYMEX Rule 561.A) in a machine-readable format.

Contract related questions can be directed to Anthony V. Densieski, Director, Market Surveillance at 212.299.2881, or Chris Reinhardt, Supervisor, Market Surveillance at 212.299.2884.

(Bold/underline indicates additions)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>All Month Accountability Level</u>	<u>Any One Month Accountability Level</u>	<u>Expiration Month Limit</u>	<u>Reporting Level</u>	<u>Aggregate Into (1)</u>
			<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 560</u>	
<i>Electricity</i>							
<i>PJM Interconnection, LLC</i>							
<i>METED Zone</i>							
<u>PJM METED Zone Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	<u>272</u>	<u>47</u>	<u>9,000</u>	<u>7,000</u>	<u>2,000</u>	<u>25</u>	<u>47</u>

<u>PJM METED Zone</u> <u>Off-Peak Calendar-</u> <u>Month Day-Ahead</u> <u>LMP Swap Futures</u>	<u>273</u>	<u>46</u>	<u>200,000</u>	<u>80,000</u>	<u>40,000</u>	<u>25</u>	<u>46</u>
<i>PENELEC Zone</i>							
<u>PJM PENELEC Zone</u> <u>Peak Calendar-Month</u> <u>Day-Ahead LMP</u> <u>Swap Futures</u>	<u>292</u>	<u>49</u>	<u>9,000</u>	<u>7,000</u>	<u>2,000</u>	<u>25</u>	<u>49</u>
<u>PJM PENELEC Zone</u> <u>Off-Peak Calendar-</u> <u>Month Day-Ahead</u> <u>LMP Swap Futures</u>	<u>293</u>	<u>50</u>	<u>200,000</u>	<u>150,000</u>	<u>40,000</u>	<u>25</u>	<u>50</u>