

Special Executive Report

SER-5130

February 5, 2010

Administrative Amendments to the All Month/Any One Month Accountability Levels, Expiration Month Limits and Aggregation Allocations for Three (3) Existing Electricity Swap Futures Contracts

The New York Mercantile Exchange, Inc. is amending the all month/any one month accountability levels (NYMEX Rule 560), expiration month limits (NYMEX Rule 559), and aggregation allocations for three (3) existing NYISO electricity swap futures contracts. These changes will be made effective on trade date February 9, 2010.

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; strikethrough indicates deletions.)

<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 (I)</u>
			<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>	
<i>Electricity</i>							
<i>New York Independent Systems Operator (NYISO)</i>							
NYISO Zone A 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures	903	K4	10,000 <u>1,000</u>	75,000 <u>750</u>	15,000 <u>150</u>	25	K4 <u>KB</u>
NYISO Zone G 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures	905	D2	75,000 <u>700</u>	50,000 <u>500</u>	10,000 <u>100</u>	25	D2 <u>KH</u>
NYISO Zone J 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures	553	D4	25,000 <u>1,500</u>	20,000 <u>1,000</u>	40,000 <u>200</u>	25	D4 <u>KK</u>