

## Special Executive Report

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SER-5321

July 21, 2010

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

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In connection with the launch of four (4) new Dow Jones electricity swap futures contracts on trade date July 26, 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. These contracts will be added to the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook. 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 Joe Hawrysz, Director, Global Market Surveillance, at (312) 341-7750.

(Bold/underlining 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 561</u>	
<u>Electricity</u>							
<u>Dow Jones</u>							
<u>Dow Jones Palo Verde Electricity Price Index 5 MW Peak Swap Futures</u>	<u>758</u>	<u>DSP</u>	<u>20,000</u>	<u>10,000</u>	<u>3,500</u>	<u>25</u>	<u>DSP</u>
<u>Dow Jones Palo Verde Electricity Price Index 5 MW Off-Peak Swap Futures</u>	<u>759</u>	<u>DSO</u>	<u>400,000</u>	<u>250,000</u>	<u>60,000</u>	<u>25</u>	<u>DSO</u>
<u>Dow Jones Mead/Marketplace Electricity Price Index 5 MW Peak Swap Futures</u>	<u>760</u>	<u>DMP</u>	<u>16,000</u>	<u>8,000</u>	<u>2,000</u>	<u>25</u>	<u>DMP</u>
<u>Dow Jones Mead/Marketplace Electricity Price Index 5 MW Off-Peak Swap Futures</u>	<u>761</u>	<u>DMO</u>	<u>200,000</u>	<u>120,000</u>	<u>40,000</u>	<u>25</u>	<u>DMO</u>