



## Special Executive Report

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**DATE:** February 4, 2011

**SER#:** 5584

**SUBJECT:** Large Trader Requirement, All Month/Any One Month 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 February 7, 2011, 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 Glenn Hofferber, Associate Director, Market Surveillance, at 212.299.2884, and Ryne Toscano, Lead Market Surveillance Analyst, at 212.299.2879.

(Bold/underline indicates additions)

Contract Name	Rule Chapter	Commodity Code	All Month Accountability Level	Any One Month Accountability Level	Expiration Month Limit	Reporting Level	Aggregate Into (1)
			Rule 560	Rule 560	Rule 559	Rule 561	
<i>Electricity Ontario</i>							
<u>Ontario Peak Calendar-Month Swap Futures</u>	<u>960</u>	<u>OPM</u>	<u>40,000</u>	<u>24,000</u>	<u>6,000</u>	<u>25</u>	<u>OPM</u>
<u>Ontario Peak Calendar-Day Swap Futures</u>	<u>964</u>	<u>OPD</u>	<u>2,000</u>	<u>1,200</u>	<u>300</u>	<u>25</u>	<u>OPM</u>
<u>Ontario Off-Peak Calendar-Month Swap Futures</u>	<u>961</u>	<u>OFM</u>	<u>500,000</u>	<u>200,000</u>	<u>100,000</u>	<u>25</u>	<u>OFM</u>
<u>Ontario Off-Peak Calendar-Day Swap Futures</u>	<u>965</u>	<u>OFD</u>	<u>25,000</u>	<u>20,000</u>	<u>5,000</u>	<u>25</u>	<u>OFM</u>