



## Special Executive Report

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**DATE:** May 12, 2011

**SER#:** 5745

**SUBJECT:** Large Trader Requirements, All Month/Any One Month  
Accountability Levels, Expiration Month Position Limits, and  
Aggregation Allocations for Eight (8) New Electricity Swap Futures  
Contracts

In connection with the launch of eight (8) new electricity swap futures contracts on trade date May 16, 2011 (see SER-5747 dated May 6, 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 Chris Reinhardt, Associate Director, Market Surveillance, at 212-299-2882, and Ryne Toscano, Supervisor, Market Surveillance, at 212.299.2879.

(Bold/underlining indicates additions)  
 NYMEX Rulebook Chapter 5 Position Limit Table

<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>	
<i>Electricity</i>							
<i>Midwest Independent Transmission System Operator, Inc. (MISO)</i>							
<u>Midwest ISO Indiana Hub 5 MW Peak Calendar-Month Day-Ahead Swap Futures</u>	<u>1070</u>	<u>PDM</u>	<u>25,000</u>	<u>15,000</u>	<u>3,500</u>	<u>25</u>	<u>PDM</u>
<u>Midwest ISO Indiana Hub 5 MW Peak Calendar-Month Real-Time Swap Futures</u>	<u>1071</u>	<u>PTM</u>	<u>35,000</u>	<u>25,000</u>	<u>5,000</u>	<u>25</u>	<u>PTM</u>
<u>Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Month Day-Ahead Swap Futures</u>	<u>1072</u>	<u>FDM</u>	<u>420,000</u>	<u>300,000</u>	<u>60,000</u>	<u>25</u>	<u>FDM</u>
<u>Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Month Real-Time Swap Futures</u>	<u>1073</u>	<u>FTM</u>	<u>280,000</u>	<u>200,000</u>	<u>40,000</u>	<u>25</u>	<u>FTM</u>
<u>Midwest ISO Indiana Hub 5 MW Peak Calendar-Day Day-Ahead Swap Futures</u>	<u>1074</u>	<u>PDD</u>	<u>25,000</u>	<u>15,000</u>	<u>3,500</u>	<u>25</u>	<u>PDM</u>
<u>Midwest ISO Indiana Hub 5 MW Peak Calendar-Day Real-Time Swap Futures</u>	<u>1075</u>	<u>PTD</u>	<u>35,000</u>	<u>25,000</u>	<u>5,000</u>	<u>25</u>	<u>PTM</u>
<u>Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Day Day-Ahead Swap Futures</u>	<u>1076</u>	<u>FAD</u>	<u>420,000</u>	<u>300,000</u>	<u>60,000</u>	<u>25</u>	<u>FDM</u>

<b>Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Day Real- Time Swap Futures</b>	<b>1077</b>	<b>FTD</b>	<b>280,000</b>	<b>200,000</b>	<b>40,000</b>	<b>25</b>	<b>FTM</b>
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