

Special Executive Report

S-4976

August 20, 2009

**Large Trader Reporting Requirements, All Month/Any One Month Position
Accountability Levels, Expiration Month Position Limits, and Aggregation
Allocations for Three (3) New NYISO Electricity Option Contracts**

In connection with the launch of three (3) new NYISO electricity option contracts on trade date August 24, 2009, please note below the corresponding all month/any one month accountability levels (NYMEX Rule 9A.26), expiration month position limits (NYMEX Rule 9A.27), reportable levels (NYMEX Rule 9A.34) and aggregation allocations for the new contracts. The commodity codes are provided for the Clearing Members that file reports pursuant to NYMEX Rule 9A.33 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. Please contact Martin Jacobs, Senior Director, Applications Development at 212.299.2829 if you have any information services questions.

(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 9A.26</u>	<u>Rule 9A.26</u>	<u>Rule 9A.27</u>	<u>Rule 9A.34</u>	
<i>Electricity</i>							
<i>New York Independent System Operator (NYISO)</i>							
<u>NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Option</u>	<u>902a</u>	<u>9T</u>	<u>3,000</u>	<u>2,000</u>	<u>400</u>	<u>25</u>	<u>KA</u>
<u>NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Option</u>	<u>904a</u>	<u>9U</u>	<u>2,000</u>	<u>1,500</u>	<u>150</u>	<u>25</u>	<u>KG</u>
<u>NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Option</u>	<u>906a</u>	<u>9V</u>	<u>3,000</u>	<u>2,000</u>	<u>400</u>	<u>25</u>	<u>KJ</u>