

## Special Executive Report

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S-4994

September 15, 2009

**Large Trader Reporting Requirements, All Month/Any One Month  
Position Accountability Levels, Expiration Month Position Limits, and  
Aggregation Allocations for Sixteen (16) New ERCOT and Two (2) New  
PJM DOM Electricity Swap Futures Contracts**

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In connection with the launch of sixteen (16) new ERCOT and two (2) new PJM DOM electricity swap futures contracts on trade date September 21, 2009, 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. 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 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 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>	
<i>Electricity</i>							
<i>ERCOT</i>							
<i>ERCOT Reliability Council of Texas (ERCOT) Platts Megawatt Daily</i>							
<u>ERCOT Houston Zone MCPE 5 MW Peak Swap Futures</u>	<u>276</u>	<u>I1</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>2N</u>
<u>ERCOT Houston Zone MCPE 5 MW Peak Calendar-Day Swap Futures</u>	<u>278</u>	<u>I3</u>	<u>75</u>	<u>50</u>	<u>10</u>	<u>5</u>	<u>2N</u>
<u>ERCOT Houston Zone MCPE 5 MW Off-Peak Swap Futures</u>	<u>277</u>	<u>I2</u>	<u>30,000</u>	<u>20,000</u>	<u>4,000</u>	<u>25</u>	<u>2W</u>
<u>ERCOT Houston Zone MCPE 5 MW Off-Peak Calendar-Day Swap Futures</u>	<u>279</u>	<u>I4</u>	<u>1,500</u>	<u>1,000</u>	<u>200</u>	<u>25</u>	<u>2W</u>
<u>ERCOT North Zone MCPE 5 MW Peak Swap Futures</u>	<u>280</u>	<u>I5</u>	<u>2,000</u>	<u>1,500</u>	<u>300</u>	<u>25</u>	<u>2P</u>
<u>ERCOT North Zone MCPE 5 MW Peak Calendar-Day Swap Futures</u>	<u>282</u>	<u>I7</u>	<u>100</u>	<u>75</u>	<u>15</u>	<u>1</u>	<u>2P</u>
<u>ERCOT North Zone MCPE 5 MW Off-Peak Swap Futures</u>	<u>281</u>	<u>I6</u>	<u>35,000</u>	<u>25,000</u>	<u>5,000</u>	<u>25</u>	<u>2X</u>
<u>ERCOT North Zone MCPE 5 MW Off-Peak Calendar-Day Swap Futures</u>	<u>283</u>	<u>I8</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>5</u>	<u>2X</u>
<u>ERCOT South Zone MCPE 5 MW Peak Swap Futures</u>	<u>284</u>	<u>I9</u>	<u>750</u>	<u>500</u>	<u>100</u>	<u>5</u>	<u>2Q</u>
<u>ERCOT South Zone MCPE 5 MW Peak Calendar-Day Swap Futures</u>	<u>286</u>	<u>K1</u>	<u>35</u>	<u>25</u>	<u>5</u>	<u>1</u>	<u>2Q</u>

<u>ERCOT South Zone MCPE 5 MW Off-Peak Swap Futures</u>	<u>285</u>	<u>I1</u>	<u>10,000</u>	<u>7,500</u>	<u>1,500</u>	<u>25</u>	<u>2Y</u>
<u>ERCOT South Zone MCPE 5 MW Off-Peak Calendar-Day Swap Futures</u>	<u>287</u>	<u>M1</u>	<u>500</u>	<u>400</u>	<u>75</u>	<u>5</u>	<u>2Y</u>
<u>ERCOT West Zone MCPE 5 MW Peak Swap Futures</u>	<u>288</u>	<u>N1</u>	<u>900</u>	<u>600</u>	<u>125</u>	<u>5</u>	<u>2R</u>
<u>ERCOT West Zone MCPE 5 MW Peak Calendar-Day Swap Futures</u>	<u>290</u>	<u>R1</u>	<u>35</u>	<u>25</u>	<u>5</u>	<u>1</u>	<u>2R</u>
<u>ERCOT West Zone MCPE 5 MW Off-Peak Swap Futures</u>	<u>289</u>	<u>O1</u>	<u>15,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>3D</u>
<u>ERCOT West Zone MCPE 5 MW Off-Peak Calendar-Day Swap Futures</u>	<u>291</u>	<u>R4</u>	<u>750</u>	<u>500</u>	<u>100</u>	<u>25</u>	<u>3D</u>
<i>PJM Interconnection, LLC</i>							
<i>DOM Zone</i>							
<u>PJM DOM Zone Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	<u>274</u>	<u>R5</u>	<u>14,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>R5</u>
<u>PJM DOM Zone Off-Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	<u>275</u>	<u>U1</u>	<u>280,000</u>	<u>200,000</u>	<u>40,000</u>	<u>25</u>	<u>U1</u>