

Special Executive Report

S-5040

November 5, 2009

Large Trader Reporting Requirements, All Month/Any One Month Position Accountability Levels, Expiration Month Position Limits, and Aggregation Allocations for Two (2) New NYISO Electricity Futures Contracts, and an Administrative Amendment for an Existing NYISO Contract

In connection with the launch of two (2) new NYISO electricity futures contracts on trade date November 9, 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. In addition, an administrative amendment was made to correct the aggregation allocation for an existing NYISO contract (Chapter 903, commodity code K4).

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; strikethrough indicates deletions.)

<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>New York Independent Systems Operator (NYISO)</i>							
<u>NYISO Zone F 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures</u>	<u>907</u>	<u>4L</u>	<u>14,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>4L</u>
<u>NYISO Zone F 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures</u>	<u>908</u>	<u>4M</u>	<u>280,000</u>	<u>200,000</u>	<u>40,000</u>	<u>25</u>	<u>4M</u>
NYISO Zone A 5 MW Off-Peak Calendar Month Day-Ahead LBMP Swap Futures	903	K4	100,000	75,000	15,000	25	KB <u>K4</u>