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July 19, 2006

OFFICE OF THE SECRETARIAT

**Via E-Mail**

Office of the Acting Secretary  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

**Re: Rule Certification. NYMEX Submission 06.86: Notification of Amendments to NYMEX Rules 9.26, 9.27, and 9.34 for Twelve New Electricity Futures Contracts.**

Dear Ms. Eileen A. Donovan:

The New York Mercantile Exchange ("NYMEX" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") of amendments to NYMEX Rules 9.26, All Month/Any One Month Position Accountability; 9.27, Expiration and Current Delivery Month Position Limits or Position Accountability; and 9.34, Reporting Levels.

Effective on June 24, 2006, these amendments include the addition of position limits, accountability levels, and reporting levels for twelve new Electricity Futures Contracts. Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the attached rule amendments comply with the Act, including regulations under the Act.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Senior Director, Market Surveillance, at (212) 299-2881, or Bonnie H. Yurga, Director, Market Surveillance, at (212) 299-2879.

Very truly yours,

Thomas F. LaSala  
Senior Vice President  
Compliance and Risk Management

cc: Brian Regan  
Nancy Minett

(Underlining in bold indicates addition.)

Contract Name	Rule	Commodity	All/Any One Month	Expiration	Reporting		
	Chapter	Code	Accountability	Month	Level	Aggregate	Aggregate
			Level	Level		Into (1)	Into (2)
			<u>Rule 9.26</u>	<u>Rule 9.27</u>	<u>Rule 9.34</u>		
<b>Electricity</b>							
<u>ERCOT Houston Peak Swap (Platts Megawatt Daily) Contract</u>	<u>826</u>	<u>HT</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>HT</u>	
<u>ERCOT Houston Calendar Day Peak Swap (Platts Megawatt Daily) Contract</u>	<u>826a</u>	<u>HE</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>HT</u>	
<u>ERCOT Houston MCPE Trading Hub Peak Swap Contract</u>	<u>829</u>	<u>HN</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>HN</u>	
<u>ERCOT Houston MCPE Trading Hub Calendar Day Peak Swap Contract</u>	<u>829a</u>	<u>HY</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>HN</u>	
<u>ERCOT North Peak Swap (Platts Megawatt Daily) Contract</u>	<u>827</u>	<u>MT</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>MT</u>	
<u>ERCOT North Calendar Day Peak Swap (Platts Megawatt Daily) Contract</u>	<u>827a</u>	<u>MC</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>MT</u>	
<u>ERCOT North MCPE Trading Hub Peak Swap Contract</u>	<u>830</u>	<u>MN</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>MN</u>	
<u>ERCOT North MCPE Trading Hub Calendar Day Peak Swap Contract</u>	<u>830a</u>	<u>MY</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>MN</u>	
<u>ERCOT Seller's Choice Peak Swap (Platts Megawatt Daily) Contract</u>	<u>828</u>	<u>VT</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>VT</u>	
<u>ERCOT Seller's Choice Calendar Day Peak Swap (Platts Megawatt Daily) Contract</u>	<u>828a</u>	<u>VC</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>VT</u>	
<u>ERCOT Hub Average MCPE Trading Hub Peak Swap Contract</u>	<u>831</u>	<u>VN</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>VN</u>	
<u>ERCOT Hub Average MCPE Trading Hub Calendar Day Peak Swap Contract</u>	<u>831a</u>	<u>VY</u>	<u>5,000</u>	<u>500</u>	<u>25</u>	<u>VN</u>	