

C.F.T.C. OFFICE OF THE SECRETARIAT

February 5, 2010

VIA E-MAIL

Mr. David Stawick Office of the Secretariat Commodity Futures Trading Commission Three Lafayette Centre 1155 21st Street, N.W. Washington, D.C. 20581

Re: Rule Certification. New York Mercantile Exchange, Inc. Submission #10-040: Notification of Amendments to NYMEX Rules 559 and 560 for Three (3) Existing Electricity Swap Futures Contracts

Dear Mr. Stawick:

The New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying administrative amendments to NYMEX Rules: 559, Position Limits and Exemptions; and 560, Position Accountability. The amendments adjust the all month/any one month accountability levels, expiration position limits, and aggregation allocations for three (3) existing electricity swap 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. These changes will be made effective on trade date February 9, 2010.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Director, Market Surveillance, at (212) 299-2881, or me at (312) 648-5422.

Sincerely,

/s/ Stephen M. Szarmack Regulatory Counsel

Attachment

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NOTIFICATION OF AMENDMENTS TO NYMEX RULES 559 and 560

(Bold/underline indicates additions; strikethrough indicates deletions.)

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<u>Contract Name</u>	<u>Rule</u> <u>Chapter</u>	<u>Commodity</u> <u>Code</u>	<u>All Month</u> <u>Accountability</u> <u>Level</u>	<u>Any One</u> <u>Month</u> <u>Accountability</u> <u>Level</u>	<u>Expiration</u> Month Limit	<u>Reporting</u> <u>Level</u>	<u>Aggregate</u> <u>Into (1)</u>
			Rule 560	Rule 560	<u>Rule 559</u>	Rule 561	
Electricity							
New York Independent Systems Operator (NYISO)							
NYISO Zone A 5 MW Off-Peak Calendar- Month Day-Ahead LBMP Swap Futures	903	K4	10,000 <u>1,000</u>	75,000 <u>750</u>	15,000-<u>150</u>	25	<u>K4-KB</u>
NYISO Zone G 5 MW Off-Peak Calendar- Month Day-Ahead LBMP Swap Futures	905	D2	75,000<u>700</u>	50,000 <u>500</u>	10,000<u>100</u>	25	D2 <u>KH</u>
NYISO Zone J 5 MW Off-Peak Calendar- Month Day-Ahead							
LBMP Swap Futures	553	D4	25,000 <u>1,500</u>	20,000 <u>1,000</u>	40,000 <u>200</u>	25	Ð4-<u>KK</u>

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