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February 17, 2009

**VIA E-MAIL**

CFTC OF THE SECRETARIAT

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 #09.21:  
Notification of Amendments to NYMEX Rules 9A.26, 9A.27 and 9A.34 for 34  
New Electricity Contracts and Administrative Amendments to Rules 9A.26  
and 9A.27 for Existing Electricity Contracts**

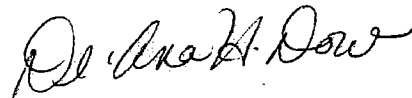
Dear Mr. Stawick:

The New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying amendments to NYMEX Rules 9A.26, All Month/Any One Month Accountability Levels, 9A.27, Expiration Month Limits, and 9A.34 Reporting Levels, in relation to the listing of 34 new electricity contracts. These amendments establish the accountability levels, position limits, and reportable levels for the new contracts. Additionally, administrative amendments were made to align the accountability levels and positions limits for existing electricity contracts that were affected by the launch of the new 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 23, 2009.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Director, Market Surveillance, at (212) 299-2881, or the undersigned at (202) 638-3838.

Sincerely,



De'Ana H. Dow  
Managing Director  
Government Relations

Attachment

**NOTIFICATION OF AMENDMENTS TO NYMEX RULES 9A.26, 9A.27 and 9A.34**  
 (Bold/underline indicates additions; strikethrough indicates deletions.)

Contract Name	Rule Chapter	Commodity Code	All Month Accountability Level	Any One Month Accountability Level	Expiration Month Limit	Reporting Level	Aggregate Into (1)	Aggregate Into (2)
			Rule 9A.26	Rule 9A.26	Rule 9A.27	Rule 9A.34		
<i>Electricity</i>								
<i>ISO New England</i>								
<u>ISO New England Connecticut Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	591	P2	<u>14,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	P2	
<u>ISO New England Connecticut Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	592	P3	<u>250,000</u>	<u>200,000</u>	<u>40,000</u>	<u>25</u>	P3	
NYMEX ISO New England Internal Hub Peak LMP Swap Contract	756	NI	<del>5000</del> <u>1,500</u>	<del>5000</del> <u>1,000</u>	<del>500</del> <u>200</u>	25	NI	
ISO New England Calendar-Month LMP Swap Option	381	OE	<del>5000</del> <u>1,500</u>	<del>5000</del> <u>1,500</u>	<u>200</u>	25	NI	
NYMEX ISO New England Internal Hub Calendar Day Peak LMP Swap Contract	756b	CE	<del>5000</del> <u>1,500</u>	<del>5000</del> <u>1,500</u>	<del>500</del> <u>200</u>	25	NI	
<u>ISO New England Internal Hub 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	800	U6	<u>14,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	U6	
NYMEX ISO New England Internal Hub Off-Peak LMP Swap Contract	756a	KI	<del>5000</del> <u>1,500</u>	<del>5000</del> <u>1,000</u>	<del>500</del> <u>200</u>	25	KI	
<u>ISO New England Internal Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	801	<u>H2</u>	<u>250,000</u>	<u>200,000</u>	<u>40,000</u>	<u>25</u>	<u>H2</u>	
<u>ISO New England Maine Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	597	P9	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	P9	

<u>ISO New England Maine Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	598	W2	100,000	75,000	15,000	25	W2	
<u>ISO New England New Hampshire Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	775	U2	7,000	5,000	1,000	25	U2	
<u>ISO New England New Hampshire Zone 5 MW Off- Peak Calendar- Month Day-Ahead LMP Swap Futures</u>	777	U3	100,000	75,000	15,000	25	U3	
<u>ISO New England North East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	595	P7	14,000	10,000	2,000	25	P7	
<u>ISO New England North East Massachusetts Zone 5 MW Off- Peak Calendar- Month Day-Ahead LMP Swap Futures</u>	596	P8	250,000	200,000	40,000	25	P8	
<u>ISO New England Rhode Island Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	779	U4	7,000	5,000	1,000	25	U4	
<u>ISO New England Rhode Island Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	781	U5	100,000	75,000	15,000	25	U5	
<u>ISO New England South East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	593	P4	7,000	5,000	1,000	25	P4	

<u>ISO New England</u> <u>South East</u> <u>Massachusetts</u> <u>Zone 5 MW Off-</u> <u>Peak Calendar-</u> <u>Month Day-Ahead</u> <u>LMP Swap Futures</u>	594	P5	125,000	100,000	20,000	25	P5	
<u>ISO New England</u> <u>West Central</u> <u>Massachusetts</u> <u>Zone 5 MW Peak</u> <u>Calendar-Month</u> <u>Day-Ahead LMP</u> <u>Swap Futures</u>	757	R6	14,000	10,000	2,000	25	R6	
<u>ISO New England</u> <u>West Central</u> <u>Massachusetts</u> <u>Zone 5 MW Off-</u> <u>Peak Calendar-</u> <u>Month Day-Ahead</u> <u>LMP Swap Futures</u>	764	L9	125,000	100,000	20,000	25	L9	
<i>Midwest</i> <i>Independent</i> <i>Transmission</i> <i>System Operator,</i> <i>Inc (MISO)</i>								
NYMEX Cinergy Hub Calendar- Month LMP Swap Contract	774	EM	5000 1,500	5000 1,000	500 200	25	EM	
CINERGY Calendar-Month LMP Swap Option	383	OY	5000 1,500	5000 1,000	200	25	EM	
NYMEX Cinergy Hub Calendar Day Peak LMP Swap Contract	774b	CC	5000 1,500	5000 1,000	500 200	25	EM	
<u>Midwest</u> <u>Independent</u> <u>Transmission</u> <u>System Operator</u> <u>Cinergy Hub 5</u> <u>MW Peak</u> <u>Calendar-Month</u> <u>Real-Time Swap</u> <u>Futures</u>	802	H3	1,500	1,000	200	25	EM	
<u>Midwest</u> <u>Independent</u> <u>Transmission</u> <u>System Operator</u> <u>Cinergy Hub 5</u> <u>MW Peak</u> <u>Calendar-Month</u> <u>Day-Ahead Swap</u> <u>Futures</u>	859	H5	14,000	10,000	2,000	25	H5	

NYMEX Cinergy Hub Off-Peak LMP Swap Contract	774a	EJ	5000 <u>700</u>	5000 <u>500</u>	500 <u>100</u>	25	EJ	
NYMEX MISO Illinois Hub Calendar-Month LMP Swap Contract	778	OM	5000 <u>3,500</u>	5000 <u>2,500</u>	500	25	OM	
NYMEX MISO Illinois Hub Off-Peak LMP Swap Contract	778a	OJ	5000 <u>3,500</u>	5000 <u>2,500</u>	500	25	OJ	
NYMEX Michigan Hub Calendar-Month LMP Swap Contract	776	HM	5000 <u>3,500</u>	5000 <u>2,500</u>	500	25	HM	
NYMEX Michigan Hub Off-Peak LMP Swap Contract	776a	HJ	5000 <u>3,500</u>	5000 <u>2,500</u>	500	25	HJ	
NYMEX Minnesota Hub Calendar-Month LMP Swap Contract	780	LM	5000 <u>3,500</u>	5000 <u>2,500</u>	500	25	LM	
NYMEX Minnesota Hub Off-Peak LMP Swap Contract	780a	LJ	5000 <u>3,500</u>	5000 <u>2,500</u>	500	25	LJ	
<i>New York Independent Systems Operator (NYISO)</i>								
NYISO Zone A LBMP Swap Contract	616	KA	10,000/10,000 <u>3,000</u>	10,000/10,000 <u>2,000</u>	1,000/1,000 <u>400</u>	25	AN <u>KA</u>	KA
NYMEX NYISO Zone A Calendar Day Peak LBMP Swap Contract	616b	AN	10,000/10,000 <u>3,000</u>	10,000/10,000 <u>2,000</u>	1,000/1,000 <u>400</u>	25	AN <u>KA</u>	KA
<u>NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures</u>	<u>902</u>	<u>K3</u>	<u>3,000</u>	<u>2,000</u>	<u>400</u>	<u>25</u>	<u>KA</u>	
NYMEX NYISO Zone A Off-Peak LBMP Swap Contract	616a	KB	5000 <u>1,000</u>	5000 <u>750</u>	500 <u>150</u>	25	KB	
<u>NYISO Zone A 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures</u>	<u>903</u>	<u>K4</u>	<u>100,000</u>	<u>75,000</u>	<u>15,000</u>	<u>25</u>	<u>KB</u>	

<u>NYISO Zone C 5</u> <u>MW Peak</u> <u>Calendar-Month</u> <u>Day-Ahead LBMP</u> <u>Swap Futures</u>	962	Q5	7,000	5,000	1,000	25	Q5	
<u>NYISO Zone C 5</u> <u>MW Off-Peak</u> <u>Calendar-Month</u> <u>Day-Ahead LBMP</u> <u>Swap Futures</u>	965	A3	100,000	75,000	15,000	25	A3	
NYISO Zone G LBMP Swap Contract	617	KG	10,000/10,000 2,000	10,000/10,000 1,500	1,000/1,000 150	25	GN KG	KG
NYMEX NYISO Zone G Calendar Day Peak LBMP Swap Contract	617b	GN	10,000/10,000 2,000	10,000/10,000 1,500	1,000/1,000 150	25	GN KG	KG
<u>NYISO Zone G 5</u> <u>MW Peak</u> <u>Calendar-Month</u> <u>Day-Ahead LBMP</u> <u>Swap Futures</u>	904	T3	2,000	1,500	150	25	KG	
NYMEX NYISO Zone G Off-Peak LBMP Swap Contract	617a	KH	5000 700	5000 500	500 100	25	KH	
<u>NYISO Zone G 5</u> <u>MW Off-Peak</u> <u>Calendar-Month</u> <u>Day-Ahead LBMP</u> <u>Swap Futures</u>	905	D2	75,000	50,000	10,000	25	D2	
NYISO Zone J LBMP Swap Contract	618	KJ	10,000/10,000 3,000	10,000/10,000 2,000	1,000/1,000 400	25	JN KI	KJ
NYMEX NYISO Zone J Calendar Day Peak LBMP Swap Contract	618b	JN	10,000/10,000 3,000	10,000/10,000 2,000	1,000/1,000 400	25	JN KI	KJ
<u>NYISO Zone J 5</u> <u>MW Peak</u> <u>Calendar-Month</u> <u>Day-Ahead LBMP</u> <u>Swap Futures</u>	906	D3	3,000	2,000	400	25	KI	
NYMEX NYISO Zone J Off-Peak LBMP Swap Contract	618a	KK	5000 1,500	5000 1,000	500 200	25	KK	
<u>NYISO Zone J 5</u> <u>MW Off-Peak</u> <u>Calendar-Month</u> <u>Day-Ahead LBMP</u> <u>Swap Futures</u>	553	D4	250,000	200,000	40,000	25	D4	
<i>PJM</i> <i>Interconnection,</i> <i>LLC</i>								
<i>AECO Zone</i>								

PJM AECO Zone Peak Calendar- Month Day-Ahead LMP Swap Futures Contract	154	Y1	<del>8000</del> <u>9,000</u>	<del>5000</del> <u>6,500</u>	1,300	25	Y1	
PJM AECO Zone Off-Peak Calendar- Month Day-Ahead LMP Swap Futures Contract	155	X1	<del>8000</del> <u>150,000</u>	<del>60000</del> <u>100,000</u>	20,000	25	X1	
<b><i>AEP-Dayton Hub</i></b>								
NYMEX AEP- Dayton Hub Calendar-Month LMP Swap (PJM Interconnection, LLC) Contract	765	VM	<del>5000</del> <u>1,000</u>	<del>3000</del> <u>750</u>	<del>500</del> <u>150</u>	25	VM	
AEP-Dayton Calendar-Month LMP Swap Option	382	OT	<del>5000</del> <u>1,000</u>	<del>3000</del> <u>750</u>	<del>500</del> <u>150</u>	25	VM	
NYMEX AEP- Dayton Hub Calendar-Day LMP Swap (PJM Interconnection, LLC) Contract	766	VD	<del>5000</del> <u>1,000</u>	<del>3000</del> <u>750</u>	<del>500</del> <u>150</u>	25	VM	
<b><u>PJM AEP Dayton Hub 5 MW Peak Calendar-Month Real-Time LMP Swap Futures</u></b>	<b><u>896</u></b>	<b><u>Z9</u></b>	<b><u>1,000</u></b>	<b><u>750</u></b>	<b><u>150</u></b>	<b><u>25</u></b>	<b><u>VM</u></b>	
PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead LMP Swap Futures Contract	156	D7	<del>7000</del> <u>10,000</u>	<del>5000</del> <u>7,500</u>	1,500	25	D7	
NYMEX AEP- Dayton Hub Off Peak LMP Swap (PJM Interconnection, LLC) Contract	765a	VP	<del>4000</del> <u>1,000</u>	<del>2000</del> <u>750</u>	<del>250</del> <u>150</u>	25	VP	
<b><u>PJM AEP Dayton Hub 5 MW Off- Peak Calendar- Month Real-Time LMP Swap Futures</u></b>	<b><u>897</u></b>	<b><u>V3</u></b>	<b><u>1,000</u></b>	<b><u>750</u></b>	<b><u>150</u></b>	<b><u>25</u></b>	<b><u>VP</u></b>	
PJM AEP Dayton Hub Off-Peak Calendar-Month Day-Ahead LMP Swap Futures Contract	157	R7	<del>75000</del> <u>175,000</u>	<del>50000</del> <u>125,000</u>	<del>25000</del> <u>25,000</u>	25	R7	
<b><i>APS Zone</i></b>								

PJM APS Zone Peak Calendar- Month Day-Ahead LMP Swap Futures Contract	158	S4	9000 <u>14,000</u>	7000 <u>10,000</u>	2,000	25	S4	
PJM APS Zone Off- Peak Calendar- Month Day-Ahead LMP Swap Futures Contract	159	W4	100000 <u>250,000</u>	80000 <u>200,000</u>	40,000	25	W4	
<i>BGE Zone</i>								
PJM BGE Zone Peak Calendar- Month Day-Ahead LMP Swap Futures Contract	160	E3	9000 <u>14,000</u>	7000 <u>10,000</u>	2,000	25	E3	
PJM BGE Zone Off- Peak Calendar- Month Day-Ahead LMP Swap Futures Contract	161	R3	100000 <u>250,000</u>	80000 <u>200,000</u>	40,000	25	R3	
<i>ComEd Zone 5</i>								
<u>PJM ComEd Zone</u> <u>5 MWP Peak</u> <u>Calendar-Month</u> <u>Day-Ahead LMP</u> <u>Swap Futures</u>	<u>900</u>	<u>D8</u>	<u>14,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>D8</u>	
<u>PJM ComEd Zone</u> <u>5 MW Off-Peak</u> <u>Calendar-Month</u> <u>Day-Ahead LMP</u> <u>Swap Futures</u>	<u>901</u>	<u>D9</u>	<u>250,000</u>	<u>200,000</u>	<u>40,000</u>	<u>25</u>	<u>D9</u>	
<u>PJM Duquesne</u> <u>Zone 5 MW Peak</u> <u>Calendar-Month</u> <u>Day-Ahead LMP</u> <u>Swap Futures</u>	<u>898</u>	<u>D5</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>D5</u>	
<u>PJM Duquesne</u> <u>Zone 5 MW Off-</u> <u>Peak Calendar-</u> <u>Month Day-Ahead</u> <u>LMP Swap Futures</u>	<u>899</u>	<u>D6</u>	<u>100,000</u>	<u>75,000</u>	<u>15,000</u>	<u>25</u>	<u>D6</u>	
<i>DPL Zone</i>								
PJM DPL Zone Peak Calendar- Month Day-Ahead LMP Swap Futures Contract	162	L8	9000 <u>14,000</u>	7000 <u>10,000</u>	2,000	25	L8	
<i>Northern Illinois Hub</i>								



Northern Illinois Hub Calendar-Month LMP Swap (PJM Interconnection, LLC) Contract	762	UM	100000 <u>2,000</u>	8000 <u>1,500</u>	3000 <u>300</u>	25	UM	
Northern Illinois Calendar-Month LMP Swap Option	384	OU	100000 <u>2,000</u>	8000 <u>1,500</u>	3000 <u>300</u>	25	UM	
NYMEX Northern Illinois Hub Calendar-Day LMP Swap (PJM Interconnection, LLC) Contract	763	UD	100000 <u>2,000</u>	8000 <u>1,500</u>	3000 <u>300</u>	25	UM	
<b><u>PJM Northern Illinois Hub 5 MW Peak Calendar-Month Real-Time LMP Swap Futures</u></b>	<b>894</b>	<b>B3</b>	<b>2,000</b>	<b>1,500</b>	<b>300</b>	<b>25</b>	<b>UM</b>	
PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP Swap Futures Contract	152	N3	9000 <u>15,000</u>	7000 <u>10,000</u>	2000 <u>2,000</u>	25	N3	
NYMEX Northern Illinois Hub Off-Peak LMP Swap (PJM Interconnection, LLC) Contract	762a	UO	9000 <u>1,500</u>	7000 <u>1,000</u>	1500 <u>200</u>	25	UO	
<b><u>PJM Northern Illinois Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Swap Futures</u></b>	<b>895</b>	<b>B6</b>	<b>1,500</b>	<b>1,000</b>	<b>200</b>	<b>25</b>	<b>UO</b>	
PJM Northern Illinois Hub Off-Peak Calendar-Month Day-Ahead LMP Swap Futures Contract	153	L3	100,000 <u>250,000</u>	80,000 <u>200,000</u>	40,000	25	L3	
<b>Western Hub</b>								
NYMEX PJM Calendar-Month LMP Swap (PJM Interconnection, LLC) Futures Contract	635	JM	10,000 <u>2,000</u>	8,000 <u>1,500</u>	3,000 <u>300</u>	25	JM	
PJM Calendar-Month LMP Swap Option	380	JO	10,000 <u>2,000</u>	8,000 <u>1,500</u>	n/a <u>300</u>	25	JM	

NYMEX PJM Calendar-Day LMP Swap (PJM Interconnection, LLC) Futures Contract	637	JD	10,000 <u>2,000</u>	8,000 <u>1,500</u>	3,000 <u>300</u>	25	JM	
300PJM Western Hub Peak Calendar-Month Real-Time LMP Swap Futures Contract	176	L1	10,000 <u>2,000</u>	8,000 <u>1,500</u>	3,000 <u>300</u>	25	JM	
PJM Western Hub Peak Calendar- Month Day-Ahead LMP Swap Futures Contract	174	J4	9,000 <u>2,000</u>	7,000 <u>1,500</u>	2,000 <u>300</u>	25	J4	
NYMEX PJM (PJM Interconnection, LLC) Calendar- Month Off-Peak LMP Swap Contact	635a	JP	5,000 <u>1,500</u>	3,000 <u>1,000</u>	500 <u>200</u>	25	JP	
PJM Western Hub Off-Peak Calendar- Month Real-Time LMP Swap Futures Contract	177	N9	5,000 <u>1,500</u>	3,000 <u>1,000</u>	500 <u>200</u>	25	JP	
PJM Western Hub Off-Peak Calendar- Month Day-Ahead LMP Swap Futures Contact	175	E4	100,000 <u>1,500</u>	80,000 <u>1,000</u>	40,000 <u>200</u>	25	E4	