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March 25, 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 #10-077: Notification of Administrative Amendments to Chapter 5, Position Limit, Position Accountability and Reportable Level Table of the NYMEX Rulebook for Eight (8) Existing Midwest ISO Cinergy Hub 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 amendments to the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook. The amendments increase the all month/any one month accountability levels (NYMEX Rule 560) and expiration month limits (NYMEX Rule 559) for eight (8) existing Midwest ISO Cinergy Hub Electricity Swap Futures contracts.

The position limits and accountability levels related to the Cinergy Hub futures and option contracts have been increased to reflect the substantial OTC volume in this market. Electricity marketer sales filed with the Federal Energy Regulatory Commission (FERC) are reported on a quarterly basis as a condition of marketer market-based sales authority granted by the FERC. An analysis of the last year of quarterly filings (4Q08-3Q09) indicated that 94,782,509 megawatt hours (MWh) were reported for the Cinergy market. By contrast, the PJM Western Hub total for this period was 189,788,869 MWh. Given this data, the Cinergy market was 50% of the MWh total of the PJM Western Hub, one of the most active electricity markets in the U.S. The position limits and accountability levels for the Cinergy Hub futures and option contracts have been increased to reflect the MWh volume reported for this market.

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 March 29, 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

NOTIFICATION OF AMENDMENTS TO NYMEX CHAPTER 5 TABLE
 (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>Midwest Independent Transmission System Operator, Inc. (MISO)</i>							
Midwest ISO Cinergy Hub Peak Calendar-Month LMP Swap Futures	774	EM	1,500 <u>3,500</u>	1,000 <u>2,500</u>	200 <u>500</u>	25	EM
Midwest ISO Cinergy Hub Peak Calendar-Month LMP Swap Option	383	OY	1,500 <u>3,500</u>	1,000 <u>2,500</u>	200 <u>500</u>	25	EM
Midwest ISO Cinergy Hub Calendar-Day Peak LMP Swap Futures	774B	CC	1,500 <u>3,500</u>	1,000 <u>2,500</u>	200 <u>500</u>	25	EM
Midwest ISO Cinergy Hub 5 MW Peak Calendar-Month Real-Time Swap Futures	802	H3	1,500 <u>3,500</u>	1,000 <u>2,500</u>	200 <u>500</u>	25	EM
Midwest ISO Cinergy Hub 5 MW Peak Calendar-Month Day-Ahead Swap Futures	859	H5	14,000 <u>25,000</u>	10,000 <u>15,000</u>	2,000 <u>3,500</u>	25	H5
Midwest ISO Cinergy Hub Off-Peak LMP Swap Futures	774A	EJ	700 <u>2,250</u>	500 <u>1,500</u>	100 <u>300</u>	25	EJ
Midwest ISO Cinergy Hub 5 MW Off-Peak Calendar-Month Real-Time Swap Futures	803	H4	700 <u>2,250</u>	500 <u>1,500</u>	100 <u>300</u>	25	EJ
Midwest ISO Cinergy Hub 5 MW Off-Peak Calendar-Month Day-Ahead Swap Futures	893	K2	250,000 <u>150,000</u>	200,000 <u>125,000</u>	40,000 <u>60,000</u>	25	K2