CME Group

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April 28, 2009

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 #09.75:
>   Notification of Amendment to NYMEX Rules 9A.26 and 9A.27 Relating to
>   Various CAISO Electricity 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 NYMEX Rules 9A.26, All Month/Any One Month Accountability Levels, and 9A.27, Expiration Month Limits for California Independent System Operator ("CAISO") Calendar-Day, Real-Time and Day-Ahead electricity futures contracts.

These amendments include the reduction of accountability levels and position limits for CAISO Calendar-Day, Real-Time and Day-Ahead electricity futures contracts (see attached Chapter 9A, Appendix A). The amendments are based on discussions with staff of the CFTC's Division of Market Oversight.

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 April 30, 2009.

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
Director and Associate General Counsel

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)
			Rule 9A.26	Rule 9A.26	Rule 9A.27	Rule 9A.34	
Electricity							
California Independent System Operator (CAISO)							
NP15							
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Swap Futures	346	3Z	~~35,000~~ **1,500**	~~25,000~~ **1,000**	~~5,000~~ **200**	25	4X
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Swap Futures	348	2Z	~~300,000~~ **14,000**	~~200,000~~ **10,000**	~~60,000~~ **2,000**	25	3X
CAISO NP15 EZ Gen Hub 5 Peak Calendar-Day Real-Time LMP Swap Futures	268	2F	~~35,000~~ **1,500**	~~25,000~~ **1,000**	~~5,000~~ **200**	25	1Y
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Swap Futures	270	2J	~~300,000~~ **14,000**	~~200,000~~ **10,000**	~~60,000~~ **2,000**	25	2D
SP15							
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Swap Futures	347	9Z	~~40,000~~ **1,500**	~~30,000~~ **1,200**	~~6,000~~ **250**	25	9X
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Swap Futures	349	4Z	~~400,000~~ **15,000**	~~250,000~~ **12,000**	~~75,000~~ **2,500**	25	5X
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Swap Futures	269	2H	~~40,000~~ **1,500**	~~30,000~~ **1,200**	~~6,000~~ **250**	25	1Z
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Swap Futures	271	2K	~~400,000~~ **15,000**	~~250,000~~ **12,000**	~~75,000~~ **2,500**	25	2E