

2011 MAY 10 PN 4: 25

OFFICE OF THE SECRETARIAT

May 10, 2011

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. Notification of Amendments to Chapter 5, Position Limit, Position Accountability and Reportable Level Table of the NYMEX Rulebook Relating to the Launch of a New Electricity Option Contract NYMEX Submission #11-158

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 in relation to the listing of the new ISO New England Internal Hub Peak LMP Option on Calendar Futures Strip contract. These amendments establish the all month/any one month accountability levels, expiration month position limit, reportable level, and aggregation allocation for the new contract.

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. There were no substantive opposing views to this proposal. These changes will be made effective on trade date May 16, 2011.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2207, (347) 463-5347 or Felix.Khalatnikov@cmegroup.com, Chris Reinhardt, Associate Director, Market Surveillance, at (212) 299-2882, (347) 225-1342 or Chris.Reinhardt@cmegroup.com or Ryne Toscano, Supervisor, Market Surveillance Analyst, at (212) 299-2879, (646) 407-2937 or Ryne.Toscano@cmegroup.com. Please reference NYMEX Submission No. 11-158 in any related correspondence.

Sincerely,

/s/ Felix Khalatnikov
Dir & Assoc General Counsel

Attachment

## NOTIFICATION OF AMENDMENTS TO NYMEX RULEBOOK CHAPTER 5 POSITION LIMIT TABLE (Bold/underline indicates additions)

Contract Name	Rule Chap- ter	Com- modity Code	All Month Account- ability Level	Any One Month Account- ability Level	Expira- tion Month Limit	Report- ing Level	Aggre- gate Into (1)
			<u>Rule 560</u>	Rule 560	<u>Rule</u> <u>559</u>	Rule 561	
Electricity							
ISO New England			,				
ISO New England Internal Hub Peak LMP Option on Calendar Futures Strip	407	<u>NEL</u>	<u>1,500</u>	1,000	<u> 200</u>	<u>25</u>	<u>NI</u>