

May 20, 2010

O.F.T.O. OFFICE OF THE SECRETARIAT

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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 #10-135: Notification of Amendments to Chapter 5, Position Limit, Position Accountability and Reportable Level Table of the NYMEX Rulebook Relating to the Launch of Four (4) New Electricity Option 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 in relation to the listing of four (4) new electricity option contracts. These amendments establish the all month/any one month accountability levels, expiration position limits, reportable levels, and aggregation allocations for 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 May 24, 2010.

Should you have any questions concerning the above, please contact Joe Hawrysz, Director, Global Market Surveillance, at (312) 341-7750, or the undersigned at (312) 648-5422.

Sincerely,

/s/Stephen M. Szarmack Regulatory Counsel

Attachment

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NOTIFICATION OF AMENDMENTS TO NYMEX RULEBOOK CHAPTER 5 TABLE

(Bold/underline indicates additions)

		1			,	T	
				Any One	<u>.</u>		
		C	ATTRE	Month	Expira-	, , , , , , , , , , , , , , , , , , ,	
	D. I.	<u>Com-</u>	All Month	Account-	tion	Report-	Aggre-
Contract Name	<u>Rule</u> <u>Chapter</u>	<u>modity</u> Code	Account-	ability	Month Limit	ing	gate
Contract Name	Chapter	Code	ability Level	<u>Level</u>		<u>Level</u>	<u>Into (1)</u>
			Rule 560	Rule 560	<u>Rule</u> 559	<u>Rule</u> 561	
			Kute 560	Kule 560	333	301	
Electricity							
Midwest Independent							
Transmission System							
Operator, Inc. (MISO)							
Midwest ISO Cinergy							
Hub Peak Option on							
Calendar Futures Strip	<u>921</u>	<u>OEM</u>	<u>3,500</u>	2,500	<u>500</u>	<u>25</u>	<u>EM</u>
LODY 57							
JCPL Zone		-		<u> </u>			
DIM ICDI 7 D1.							
PJM JCPL Zone Peak Calendar-Month Day-							
Ahead LMP Swap Option	923	JCL	9,000	7,000	2,000	25	10
Allead Livir Swap Option	923	<u>jCL</u>	9,000	7,000	2,000	<u>25</u>	<u>J2</u>
PEPCO Zone							
PJM PEPCO Zone Peak							
Calendar-Month Day-				.			
Ahead LMP Swap Option	924	PEP	<u>9,000</u>	<u>7,000</u>	<u>2,000</u>	<u>25</u>	<u>R8</u>
norg z							
PSEG Zone							
PJM PSEG Zone Peak							
Calendar-Month Day-				Ì			
Ahead LMP Swap Option	922	PSG	9,000	7,000	2,000	25	L6
Micke Livii Owap Option	<u> </u>	100	2,000	7,000	2,000		LU