

May 29, 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

OFFICE OF THE SECRETAR

Re:

Rule Certification. New York Mercantile Exchange, Inc. Submission 99.98: Notification of Amendments to NYMEX Rules 9A.26, 9A.27 and 9A.34 Relating to the Launch of Two (2) New PJM PECO Zone Swap 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, 9A.27, Expiration Month Position Limit, and 9A.34 Reporting Level, in relation to the listing of two (2) new PJM PECO Zone swap electricity futures contracts. These amendments establish the any one month/all 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 June 8, 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/underscore indicates additions)

Contract Name	<u>Rule</u> Chapter	Commod ity Code	All Month Accountability Level	Any One Month Accountability Level	Expiration Month Limit	Reporting Level Rule	Aggre- gate Into (1)	Aggre- gate Into (2)
			<u>Rule 9A.26</u>	<u>Rule 9A.26</u>	<u>Rule 9A.27</u>	9A.34		
Electricity					·			
PJM Interconnection, LLC								
PECO Zone								
PIM PECO Zone 5 MW Peak Calendar-Month Day-Ahead LMP Swap Futures	182	4N	9,000	7,000	2,000	25	4N	
PIM PECO Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	<u>183</u>	4P	100,000	80,000	<u>40,000</u>	25	<u>4P</u>	