

C.F.T.C. OFFICE OF THE SECRETARIAT

2009 RUG 20 PM 12 30 August 20, 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 #09-167: Notification of Amendments to NYMEX Rules 9A.26, 9A.27 and 9A.34 Relating to Launch of Three (3) New NYISO 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 NYMEX Rules: 9A.26, All Month/Any One Month Accountability Level; 9A.27, Expiration Month Position Limit; and 9A.34, Reporting Level, in relation to the listing of three (3) new NYISO 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 August 24, 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)

	Rule	Com-	All Month Account-	Any One Month Account-	Expira- tion	Report	Aggre-
	Chap-	modity	<u>ability</u>	<u>ability</u>	<u>Month</u>	ing	<u>gate</u>
Contract Name	<u>ter</u>	<u>Code</u>	<u>Level</u>	<u>Level</u>	Limit	<u>Level</u>	<u>Into (1)</u>
			Rule 9A.26	Rule 9A.26	<u>Rule</u> 9A.27	<u>Rule</u> 9A.34	
Electricity							
New York							
Independent System							
Operator (NYISO)		_					
NYISO Zone A 5 MW Peak Calendar- Month Day-Ahead LBMP Swap Option	<u>902a</u>	<u>9T</u>	<u>3,000</u>	<u>2,000</u>	<u>400</u>	<u>25</u>	<u>KA</u>
NYISO Zone G 5 MW Peak Calendar- Month Day-Ahead LBMP Swap Option	<u>904a</u>	<u>9U</u>	<u>2,000</u>	<u>1,500</u>	<u>150</u>	<u>25</u>	<u>KG</u>
NYISO Zone J 5 MW Peak Calendar- Month Day-Ahead							
LBMP Swap Option	<u>906a</u>	<u>9V</u>	3,000	2,000	<u>400</u>	<u>25</u>	<u>KJ</u>