

September 8, 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 #09-193: Notification of Amendments to NYMEX Rules 559, 560 and 561 Relating to the Launch of Sixteen (16) New ERCOT and Two (2) New PJM DOM Electricity Swap 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: 559, Position Limits and Exemptions; 560, Position Accountability; and 561, Reports of Large Position, in relation to the listing of sixteen (16) new ERCOT and two (2) new PJM DOM electricity swap futures 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 September 21, 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 559, 560 and 561**  
 (Bold/underline indicates additions)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>All Month Account-ability Level</u>	<u>Any One Month Account-ability Level</u>	<u>Expira-tion Month Limit</u>	<u>Report-ing Level</u>	<u>Aggre-gate Into (1)</u>
			<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>	
<i>Electricity</i>							
<i>ERCOT</i>							
<i>ERCOT Reliability Council of Texas (ERCOT) Platts Megawatt Daily</i>							
<u>ERCOT Houston Zone MCPE 5 MW Peak Swap Futures</u>	<u>276</u>	<u>I1</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>25</u>	<u>2N</u>
<u>ERCOT Houston Zone MCPE 5 MW Peak Calendar-Day Swap Futures</u>	<u>278</u>	<u>I3</u>	<u>75</u>	<u>50</u>	<u>10</u>	<u>5</u>	<u>2N</u>
<u>ERCOT Houston Zone MCPE 5 MW Off-Peak Swap Futures</u>	<u>277</u>	<u>I2</u>	<u>30,000</u>	<u>20,000</u>	<u>4,000</u>	<u>25</u>	<u>2W</u>
<u>ERCOT Houston Zone MCPE 5 MW Off-Peak Calendar-Day Swap Futures</u>	<u>279</u>	<u>I4</u>	<u>1,500</u>	<u>1,000</u>	<u>200</u>	<u>25</u>	<u>2W</u>
<u>ERCOT North Zone MCPE 5 MW Peak Swap Futures</u>	<u>280</u>	<u>I5</u>	<u>2,000</u>	<u>1,500</u>	<u>300</u>	<u>25</u>	<u>2P</u>
<u>ERCOT North Zone MCPE 5 MW Peak Calendar-Day Swap Futures</u>	<u>282</u>	<u>I7</u>	<u>100</u>	<u>75</u>	<u>15</u>	<u>1</u>	<u>2P</u>
<u>ERCOT North Zone MCPE 5 MW Off-Peak Swap Futures</u>	<u>281</u>	<u>I6</u>	<u>35,000</u>	<u>25,000</u>	<u>5,000</u>	<u>25</u>	<u>2X</u>
<u>ERCOT North Zone MCPE 5 MW Off-Peak Calendar-Day Swap Futures</u>	<u>283</u>	<u>I8</u>	<u>2,000</u>	<u>1,500</u>	<u>250</u>	<u>5</u>	<u>2X</u>
<u>ERCOT South Zone MCPE 5 MW Peak Swap Futures</u>	<u>284</u>	<u>I9</u>	<u>750</u>	<u>500</u>	<u>100</u>	<u>5</u>	<u>2Q</u>
<u>ERCOT South Zone MCPE 5 MW Peak Calendar-Day Swap Futures</u>	<u>286</u>	<u>K1</u>	<u>35</u>	<u>25</u>	<u>5</u>	<u>1</u>	<u>2Q</u>

<u>ERCOT South Zone MCPE 5 MW Off-Peak Swap Futures</u>	<u>285</u>	<u>I1</u>	<u>10,000</u>	<u>7,500</u>	<u>1,500</u>	<u>25</u>	<u>2Y</u>
<u>ERCOT South Zone MCPE 5 MW Off-Peak Calendar-Day Swap Futures</u>	<u>287</u>	<u>M1</u>	<u>500</u>	<u>400</u>	<u>75</u>	<u>5</u>	<u>2Y</u>
<u>ERCOT West Zone MCPE 5 MW Peak Swap Futures</u>	<u>288</u>	<u>N1</u>	<u>900</u>	<u>600</u>	<u>125</u>	<u>5</u>	<u>2R</u>
<u>ERCOT West Zone MCPE 5 MW Peak Calendar-Day Swap Futures</u>	<u>290</u>	<u>R1</u>	<u>35</u>	<u>25</u>	<u>5</u>	<u>1</u>	<u>2R</u>
<u>ERCOT West Zone MCPE 5 MW Off-Peak Swap Futures</u>	<u>289</u>	<u>O1</u>	<u>15,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>3D</u>
<u>ERCOT West Zone MCPE 5 MW Off-Peak Calendar-Day Swap Futures</u>	<u>291</u>	<u>R4</u>	<u>750</u>	<u>500</u>	<u>100</u>	<u>25</u>	<u>3D</u>
<i>PJM Interconnection, LLC</i>							
<i>DOM Zone</i>							
<u>PJM DOM Zone Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	<u>274</u>	<u>R5</u>	<u>14,000</u>	<u>10,000</u>	<u>2,000</u>	<u>25</u>	<u>R5</u>
<u>PJM DOM Zone Off-Peak Calendar-Month Day-Ahead LMP Swap Futures</u>	<u>275</u>	<u>U1</u>	<u>280,000</u>	<u>200,000</u>	<u>40,000</u>	<u>25</u>	<u>U1</u>