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March 4, 2005

**BY EMAIL AND FACSIMILE**

Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

**NYMEX Submission 05.33**

**Re: Clarification of Contract Size for NYMEX Off-Peak Electricity Futures Contracts During Months with Transition into or out of Daylight Saving Time**

Dear Ms. Jean Webb:

The New York Mercantile Exchange, Inc. ("NYMEX" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is amending Rules 635a.03, 762a.03, 765a.03, 616a.03, 617a.03, 618a.03, and 656a.03 to clarify the definition of Off-Peak Days and Hours. This amendment represents no change in policy, but simply a clarification of which hours are included hours during months when a transition between Eastern Standard Time and Daylight Savings times occurs.

This amendment will be effective the second business day after being sent to the Commission. Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that this clarification complies with the Act, including regulations under the Act.

Should you have any questions concerning the above, please contact Jay Gottlieb, Director, Research, at (212) 299-2607; or the undersigned at (212) 299-2207.

Very truly yours,

Robert A. Levin  
Senior Vice President, Research

**Contract Amendment to Definition of Off-Peak Days and Hours: Additions underlined,**

NYMEX PJM (PJM Interconnection, LLC) Calendar-Month Off-Peak LMP Swap;

Rule 635a.03 Off-Peak Days and Hours

Off-Peak shall mean Monday through Friday Hour Ending (HE) 0100-0700 and 2400 Eastern Prevailing Time (EPT) Saturday-Sunday HE 0100-2400 EPT including North American Electric Reliability Council holidays and excluding any hour lost or gained by transition into or out of Daylight Saving Time.

NYMEX Northern Illinois Hub Calendar-Month Off-Peak LMP (PJM Interconnection, LLC) Swap;

Rule 762a.03 Off-Peak Days and Hours

Off-Peak shall mean Monday through Friday Hour Ending (HE) 0100-0700 and 2400 Eastern Prevailing Time (EPT) Saturday-Sunday HE 0100-2400 EPT including North American Electric Reliability Council holidays and excluding any hour lost or gained by transition into or out of Daylight Saving Time.

NYMEX AEP-Dayton Hub Calendar-Month Off-Peak LMP (PJM Interconnection, LLC) Swap;

Rule 765a.03 Off-Peak Days and Hours

Off-Peak shall mean Monday through Friday Hour Ending (HE) 0100-0700 and 2400 Eastern Prevailing Time (EPT) Saturday-Sunday HE 0100-2400 EPT including North American Electric Reliability Council holidays and excluding any hour lost or gained by transition into or out of Daylight Saving Time.

NYMEX NYISO Zone A Off-Peak LBMP Swap;

Rule 616a.03 Off-Peak Days and Hours

Off-Peak shall mean Monday through Friday Hour Ending (HE) 0100-0700 and 2400 Eastern Prevailing Time (EPT) Saturday-Sunday HE 0100-2400 EPT including North American Electric Reliability Council holidays and excluding any hour lost or gained by transition into or out of Daylight Saving Time.

NYMEX NYISO Zone G Off-Peak LBMP Swap;

Rule 617a.03 Off-Peak Days and Hours

Off-Peak shall mean Monday through Friday Hour Ending (HE) 0100-0700 and 2400 Eastern Prevailing Time (EPT) Saturday-Sunday HE 0100-2400 EPT including North American Electric Reliability Council holidays and excluding any hour lost or gained by transition into or out of Daylight Saving Time.

NYMEX NYISO Zone J Off-Peak LBMP Swap;

Rule 618a.03 Off-Peak Days and Hours

Off-Peak shall mean Monday through Friday Hour Ending (HE) 0100-0700 and 2400 Eastern Prevailing Time (EPT) Saturday-Sunday HE 0100-2400 EPT including North American Electric Reliability Council holidays and excluding any hour lost or gained by transition into or out of Daylight Saving Time.

NYMEX ISO New England Internal Hub Off-Peak LMP Swap

Rule 656a.03 Off-Peak Days and Hours

Off-Peak shall mean Monday through Friday Hour Ending (HE) 0100-0700 and 2400 Eastern Prevailing Time (EPT) Saturday-Sunday HE 0100-2400 EPT including North American Electric Reliability Council holidays and excluding any hour lost or gained by transition into or out of Daylight Saving Time.