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September 15, 2011

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. Notification of Amendments to Chapter 5, Position Limit, Position Accountability and Reportable Level Table of the NYMEX Rulebook for Sixteen (16) Electricity Calendar-Day Swap Futures Contracts NYMEX Submission #11-344

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. The amendments are intended to align the all month/any one month accountability levels and expiration month position limits of sixteen (16) ERCOT calendar-day peak and off-peak swap futures contracts with those of related existing ERCOT calendar-month contracts into which these calendar-day contracts aggregate.

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. There were no substantive opposing views to this proposal. These changes will be made effective on trade date September 29, 2011.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2207, (347) 463-5347 or Felix.Khalatnikov@cmegroup.com, Chris Reinhardt, Associate Director, Market Surveillance, at (212) 299-2882, (347) 225-1342 or Chris.Reinhardt@cmegroup.com, or Ryne Toscano, Supervisor, Market Surveillance, at (212) 299-2879, (646) 407-2937 or Ryne.Toscano@cmegroup.com. Please reference our NYMEX Submission No. 11-344 in any related correspondence.

Sincerely,

/s/Felix Khalatnikov
Dir & Assoc General Counsel

Attachment

NOTIFICATION OF AMENDMENTS TO NYMEX RULEBOOK CHAPTER 5 TABLE
 (Bold/underline indicates additions; strikethrough indicates deletions.)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>All Month Accountability Level</u>	<u>Any One Month Accountability Level</u>	<u>Expiration Month Limit</u>	<u>Reporting Level</u>	<u>Aggregate 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>							
ERCOT Houston 345 kV Hub 50 MW Peak Calendar-Day Swap Futures	188	2S	75 <u>2,000</u>	50 <u>1,500</u>	40 <u>250</u>	5	2N
ERCOT Houston 345 kV Hub 5 MW Peak Calendar-Day Swap Futures	278	I3	75 <u>2,000</u>	50 <u>1,500</u>	40 <u>250</u>	5	2N
ERCOT Houston 345 kV Hub 50 MW Off-Peak Calendar-Day Swap Futures	189	3E	1,500 <u>30,000</u>	1,000 <u>20,000</u>	200 <u>4,000</u>	25	2W
ERCOT Houston 345 kV Hub 5 MW Off-Peak Calendar-Day Swap Futures	279	I4	1,500 <u>30,000</u>	1,000 <u>20,000</u>	200 <u>4,000</u>	25	2W
ERCOT North 345 kV Hub 50 MW Peak Calendar-Day Swap Futures	196	2T	400 <u>2,000</u>	75 <u>1,500</u>	45 <u>300</u>	1	2P
ERCOT North 345 kV Hub 5 MW Peak Calendar-Day Swap Futures	282	I7	400 <u>2,000</u>	75 <u>1,500</u>	45 <u>300</u>	1	2P
ERCOT North 345 kV Hub 50 MW Off-Peak Calendar-Day Swap Futures	197	3F	2,000 <u>35,000</u>	1,500 <u>25,000</u>	250 <u>5,000</u>	5	2X

ERCOT North 345 kV Hub 5 MW Off-Peak Calendar-Day Swap Futures	283	I8	2,000 <u>35,000</u>	1,500 <u>25,000</u>	250 <u>5,000</u>	5	2X
ERCOT South 345 kV Hub 50 MW Peak Calendar-Day Swap Futures	201	2U	35,750	25,750	5,100	1	2Q
ERCOT South 345 kV Hub 5 MW Peak Calendar-Day Swap Futures	286	K1	35,750	25,750	5,100	1	2Q
ERCOT South 345 kV Hub 50 MW Off-Peak Calendar-Day Swap Futures	202	3H	500 <u>10,000</u>	400,7,500	75,1,500	5	2Y
ERCOT South 345 kV Hub 5 MW Off-Peak Calendar-Day Swap Futures	287	M1	500 <u>10,000</u>	400,7,500	75,1,500	5	2Y
ERCOT West 345 kV Hub 50 MW Peak Calendar-Day Swap Futures	205	2V	35,900	25,600	5,125	1	2R
ERCOT West 345 kV Hub 5 MW Peak Calendar-Day Swap Futures	290	R1	35,900	25,600	5,125	1	2R
ERCOT West 345 kV Hub 50 MW Off-Peak Calendar-Day Swap Futures	208	3J	750 <u>15,000</u>	500 <u>10,000</u>	400 <u>2,000</u>	25	3D
ERCOT West 345 kV Hub 5 MW Off-Peak Calendar-Day Swap Futures	291	R4	750 <u>15,000</u>	500 <u>10,000</u>	400 <u>2,000</u>	25	3D