

RECEIVED
DEC 11 2006

704 DEC 11 AM 10:27

December 8, 2006

OFFICE OF THE SECRETARIAL

Via E-Mail

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

Re: Rule Certification. NYMEX Submission 06.149: Notification of Amendments to NYMEX Rules 9.26, 9.27, and 9.34 for Four New Electricity Options Contracts.

Dear Ms. Eileen A. Donovan:

The New York Mercantile Exchange ("NYMEX" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") of amendments to NYMEX Rules 9.26, All Month/Any One Month Position Accountability; 9.27, Expiration and Current Delivery Month Position Limits or Position Accountability; and 9.34, Reporting Levels.

Effective on trade date Monday, December 18, 2006, these amendments include the addition of position limits, accountability levels, and reporting levels for four new Electricity Options 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.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Senior Director, Market Surveillance, at (212) 299-2881, or Bonnie H. Yurga, Director, Market Surveillance, at (212) 299-2879.

Very truly yours,

Thomas F. LaSala
Chief Regulatory Officer

cc: Brian Regan
Nancy Minett

<u>Contract Name</u>	<u>Rule</u>	<u>Commodity</u>	<u>All/Any One Month</u>	<u>Expiration</u>	<u>Expiration</u>	<u>Expiration</u>	<u>Reporting</u>		
	<u>Chapter</u>	<u>Code</u>	<u>Accountability</u>	<u>Month</u>	<u>Accountability Level</u>	<u>Accountability Level</u>	<u>Level</u>	<u>Aggregate</u>	<u>Aggregate</u>
			<u>Level</u>	<u>Limit</u>	<u>Penultimate</u>	<u>Last Day</u>		<u>Into (1)</u>	<u>Into (2)</u>
			<u>Rule 9.26</u>	<u>Rule 9.27</u>	<u>Contracts</u>	<u>Contracts</u>	<u>Rule 9.34</u>		
					<u>Rule 9.27A</u>	<u>Rule 9.27A</u>			
Electricity									
NORTHERN ILLINOIS Calendar-Month LMP Swap Option	384	OU	5,000	500			25	UM	
AEP-DAYTON Calendar-Month LMP Swap Option	382	OT	5,000	500			25	VM	
CINERGY Calendar-Month LMP Swap Option	383	OY	5,000	500			25	EM	
ISO New England Calendar-Month LMP Swap Option	381	OE	5,000	500			25	NI	