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Christopher Bowen
Managing Director and Chief Regulatory Counsel
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December 23, 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 40.6 (a) Certification. New York Mercantile Exchange, Inc.
Submission No. 11-529: Notification Regarding Rule Amendments
for Midwest ISO 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 its existing Midwest ISO futures contracts. Specifically, the Exchange is self-certifying amendments to the contract quantity and value language for the electricity contracts listed below. The rule amendments add language that clarifies the Exchange's existing practice as it relates to the quantity of the respective contracts due to the transition in and out of the Daylight Savings Time (DST). The contract quantity for the Midwest ISO Cinergy Hub and Illinois Hub off peak contracts excludes any hour gained or lost due to the transition into or out of the DST. The contract quantity for the Midwest ISO Indiana Hub off peak contracts is adjusted to reflect the transition in and out of the DST.

The electricity contracts, commodity codes and rule chapters are as follows:

Midwest ISO Cinergy Hub 5 MW Off Peak Calendar-Month Day Ahead Swap Futures	K2	893
Midwest ISO Cinergy Hub 5 MW Off-Peak Calendar-Month Real-Time Swap Futures	H4	803
Midwest ISO Illinois Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	4R	185
Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Month Day-Ahead Swap Futures	FDM	1072
Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Month Real-Time Swap Futures	FTM	1073
Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Day Day-Ahead Swap Futures	FAD	1076
Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Day Real-Time Swap Futures	FTD	1077

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NYMEX business staff responsible for the rule amendments and the Exchange legal department collectively reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA"). During the review, Exchange staff identified that the rule amendments may have some bearing on the following Core Principle:

- Availability of General Information — The rule amendments add language that clarifies the transition in and out of the Daylight Savings Time (DST) as it relates to the quantity of the respective contracts.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Regulation 40.6 (a), the Exchange hereby certifies that the rule amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal. These amendments shall become effective on January 11, 2012.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or Christopher.Bowen@cmegroup.com.

Sincerely,

/s/Christopher K. Bowen
Managing Director Chief Regulatory Counsel

Attachment: Exhibit 1 Rule Amendments for Midwest ISO Contracts

EXHIBIT 1

Rule Amendments for Midwest ISO Contracts (Underscore shall mean addition, ~~Strikethrough~~ shall mean deletion)

Chapter 893 Midwest ISO Cinergy Hub 5 MW Off Peak Calendar-Month Day Ahead Swap Futures

893.04 CONTRACT QUANTITY AND VALUE

The contract quantity shall be 5 Megawatts Hours (MWH). Transaction sizes for trading in any contract month shall be restricted to whole number multiples of the number of off-peak hours in the contract month. The contract quantity is not adjusted to reflect the transition in and out of Daylight Savings Time. Each futures contract shall be valued at the contract quantity multiplied by the settlement price.

Chapter 803 Midwest ISO Cinergy Hub 5 MW Off-Peak Calendar-Month Real-Time Swap Futures

803.04 CONTRACT QUANTITY AND VALUE

The contract quantity shall be 5 Megawatts Hours (MWH). Transaction sizes for trading in any contract month shall be restricted to whole number multiples of the number of off-peak hours in the contract month. The contract quantity is not adjusted to reflect the transition in and out of Daylight Savings Time. Each futures contract shall be valued at the contract quantity multiplied by the settlement price.

Chapter 185 Midwest ISO Illinois Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures

185.04 CONTRACT QUANTITY AND VALUE

The contract quantity shall be 5 Megawatts hours (MWh). Transaction sizes for trading in any contract month shall be restricted to whole number multiples of the number of off-peak hours in the contract month. The contract quantity is not adjusted to reflect the transition in and out of Daylight Savings Time. Each futures contract shall be valued at the contract quantity multiplied by the settlement price.

Chapter 1072 Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Month Day-Ahead Swap Futures

1072.04 CONTRACT QUANTITY AND VALUE

The contract quantity shall be 5 Megawatts Hours (MWh). Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of off-peak hours in the contract month. The contract quantity is adjusted to reflect the transition in and out of Daylight Savings Time. Each futures contract shall be valued at the contract quantity multiplied by the settlement price.

Chapter 1073
Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Month Real-Time Swap
Futures

1073.04 CONTRACT QUANTITY AND VALUE

The contract quantity shall be 5 Megawatts Hours (MWh). Transaction sizes for trading in any contract month shall be restricted to whole number multiples of the number of off-peak hours in the contract month. The contract quantity is adjusted to reflect the transition in and out of Daylight Savings Time. Each futures contract shall be valued at the contract quantity multiplied by the settlement price.

Chapter 1076
Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Day Day-Ahead Swap
Futures

1076.04 CONTRACT QUANTITY AND VALUE

The contract quantity shall be 5 Megawatts Hours (MWh). Transaction sizes for trading in any contract day shall be restricted to whole number multiples of the number of off-peak hours in the contract day. The contract quantity is adjusted to reflect the transition in and out of Daylight Savings Time. Each futures contract shall be valued at the contract quantity multiplied by the settlement price.

Chapter 1077
Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Day Real-Time Swap
Futures

1077.04 CONTRACT QUANTITY AND VALUE

The contract quantity shall be 5 Megawatts Hours (MWh). Transaction sizes for trading in any contract day shall be restricted to whole number multiples of the number of off-peak hours in the contract day. The contract quantity is adjusted to reflect the transition in and out of Daylight Savings Time. Each futures contract shall be valued at the contract quantity multiplied by the settlement price.