



February 17, 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

RECEIVED
C.F.T.C.
2009 FEB 17 PM 1:45
OFFICE OF THE SECRETARIAT

**Re: Rule Certification. New York Mercantile Exchange, Inc. Submission #09-20:
Notification of Amendments to NYMEX Rules 9A.26, 9A.27 and 9A.34 for
New Henry Hub Financial Last Day Option Contract**

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 9A.26, All Month/Any One Month Accountability Levels, 9A.27, Expiration Month Limits, and 9A.34 Reporting Levels, in relation to the listing of the new Henry Hub Financial Last Day option contract. These amendments establish the accountability level, position limit, and reportable level for the new contract.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the attached rule amendment complies with the Act, including regulations under the Act. These changes will be made effective on trade date February 23, 2009.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Director, Market Surveillance, at (212) 299-2881, or the undersigned at (202) 638-3838.

Sincerely,

De'Ana H. Dow
Managing Director
Government Relations

NOTIFICATION OF AMENDMENTS TO NYMEX RULES 9A.26, 9A.27 and 9A.34
 (additions are bold/double-underline)

Contract Name	Rule Chapter	Commodity Code	All Month Accountability Level	Any One Month Accountability Level	Expiration Month Limit Expiration Accountability Level Last Day Contracts	Reporting Level	Aggregate Into (1)	Aggregate Into (2)
			Rule 9A.26	Rule 9A.26	Rule 9A.27	Rule 9A.34		
<i>Natural Gas</i>								
<u>Henry Hub Financial Last Day Option Contract</u>	375	E7	12,000	12,000	1,000	100	HH	