

October 26, 2009

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OFFICE OF THE SECRETARIAT  
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**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. New York Mercantile Exchange, Inc. Submission #09-247: Notification of Amendments to NYMEX Rules 559, 560 and 561 Relating to the Launch of Three (3) New Last Day Financial Futures Contracts, and Administrative Amendments to Existing Petroleum 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 NYMEX Rules: 559, Position Limits and Exemptions; 560, Position Accountability; and 561, Reports of Large Positions, in relation to the listing of three (3) new last day financial futures contracts. These amendments establish the all month/any one month accountability levels, expiration position limits, reportable levels, and aggregation allocations for the new contracts. Additionally, the Exchange is self-certifying administrative amendments to existing related petroleum contracts whose aggregation allocations are affected by the launch of the aforementioned new 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. These changes will be made effective on trade date November 2, 2009.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Director, Market Surveillance, at (212) 299-2881, or me at (312) 648-5422.

Sincerely,

/s/ Stephen M. Szarmack  
Director and Associate General Counsel

Attachment

**NOTIFICATION OF AMENDMENTS TO NYMEX RULES 559, 560 and 561**  
 (Bold/underline indicates additions; strikethrough indicates deletions)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>Diminishing Balances Contracts</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>Aggregate Into (1)</u>
				<u>Rule 560</u>	<u>Rule 560</u>	<u>Rule 559</u>	<u>Rule 561</u>		
<i>Petroleum USA</i>									
<i>Cushing, Oklahoma</i>									
<u>Crude Oil Last Day Financial Futures</u>	<u>828</u>	<u>26</u>		<u>20,000</u>	<u>10,000</u>	<u>3,000</u>	<u>350</u>	<u>26</u>	
<i>New York Harbor</i>									
<u>Heating Oil Last Day Financial Futures</u>	<u>829</u>	<u>23</u>		<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>100</u>	<u>23</u>	
<u>RBOB Last Day Financial Futures</u>	<u>830</u>	<u>27</u>		<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>150</u>	<u>27</u>	
<i>Petroleum USA</i>									
<i>Chicago</i>									
Chicago ULSD (Platts) vs. Heating Oil Spread Swap	453	5C		7,000/7,000	5,000/5,000	1,000/1,000	25	4C	<del>HO</del> <u>23</u>
Chicago Unleaded Gasoline (Platts) vs. RBOB Spread Swap	451	3C		7,000/7,000	5,000/5,000	1,000/1,000	25	2C	<del>RB</del> <u>27</u>
<i>Cushing, Oklahoma</i>									
NYMEX WTI Average Price Option	341	AO	*	20,000	10,000	3,000	350	<del>CL</del> <u>26</u>	
NYMEX WTI Calendar Swap Contract	510	CS	*	20,000	10,000	3,000	350	<del>CL</del> <u>26</u>	
Crude Oil Daily Option	833	CD		n/a	n/a	3,000	n/a	<del>CL</del> <u>26</u>	
<i>Group Three</i>									
Group Three ULSD (Platts) vs. Heating Oil Spread Swap	325	A6		7,000/7,000	5,000/5,000	1,000/1,000	25/250	A7	<del>HO</del> <u>23</u>
Group Three Unleaded Gasoline (Platts) vs. RBOB Spread Swap	323	A8		7,000/7,000	5,000/5,000	1,000/1,000	25/150	A9	<del>RB</del> <u>27</u>

NY ULSD vs. NYMEX HO Spread Swap	564	UY	*	10,000/7,000	10,000/5,000	1,000/1,000	25	YS	HO 23
New York Jet Fuel (Platts) vs. Heating Oil Swap Futures	413	1U		20,000/7,000	1,500/5,000	250/1,000	25	1Q	HO 23
New York Harbor Gasoline Blendstock (RBOB)-Crude Oil Spread Option	387	RX	*	7,000/20,000	5,000/10,000	1,000/3,000	25	RB 27	CL 26
RBOB Calendar Swap	556	RL	*	7,000	5,000	1,000	25	RB 27	
RBOB Gasoline BALMO Swap	326	1D	*	7,000	5,000	1,000	150	RB 27	
RBOB Crack Spread BALMO Swap	327	1E	*	7,000/20,000	5,000/10,000	1,000/3,000	150/350	RB 27	CL 26
RBOB Up-Down Calendar Swap Contract	557	RV	*	7,000/7,000	7,000/5,000	1,000/1,000	25	GS	RB 27
New York Harbor Gasoline Blendstock (RBOB) Average Price Option	386	RA		7,000	7,000	1,000	150	RF 27	
New York Harbor Conv. Gasoline vs. NYMEX RBOB Gasoline Swap Contract	545	RZ	*	7,000/7,000	7,000/7,000	1,000/1,000	150	RZ	RF 27
RBOB Crack Spread Swap	559	RM	*	7,000/20,000	5,000/10,000	1,000/3,000	25	RB 27	CL 26
RBOB Crack Spread Average Price Option	559A	3Y	*	7,000/20,000	5,000/10,000	1,000/3,000	25	RB 27	CL 26
RBOB (Platts) vs. NYMEX RBOB Spread Swap	563	RI		7,000/7,000	7,000/5,000	1,000/1,000	150	RY	RB 27
New York Jet Fuel (Argus) vs. Heating Oil Spread Swap Futures	248	5U		2,000/7,000	1,500/5,000	250/1,000	25	4Y	HO 23
New York Harbor Residual Fuel Crack Swap Contract	615	ML		10,000/20,000	10,000/10,000	1,000/3,000	25	MM	CL 26
<i>West Coast</i>									
Los Angeles CARBOB (OPIS) Spread Swap	573	JL	*	10,000/7,000	10,000/5,000	1,000/1,000	25	MH	RB 27
Los Angeles CARB Diesel (OPIS) Spread Swap	575	KL	*	5,000/7,000	5,000/5,000	1,000/1,000	25	LX	HO 23
Los Angeles Jet (OPIS) Spread Swap	577	JS	*	5,000/7,000	5,000/5,000	1,000/1,000	25	LL	HO 23
<i>Europe</i>									
<i>Northwest Europe</i>									
WTI-Brent (ICE) Bullet Swap Contract	693	BY	*	20,000/20,000	10,000/20,000	3,000/2,000	25	CL 26	BZ
WTI-Brent (ICE) Calendar Swap	694	BK	*	20,000/20,000	10,000/20,000	3,000/2,000	25	CL 26	BZ