

October 29, 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

2009 OCT 30 PM 12:22
OFFICE OF THE SECRETARIAT
C.F.T.C.

Re: Rule Certification. New York Mercantile Exchange, Inc. Submission #09-246: Notification of Amendments to NYMEX Rules 559, 560 and 561 Relating to the Launch of Seven (7) New Option Contracts on Underlying Futures Strips for Natural Gas, Crude Oil, Electricity and Coal

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 seven (7) new option contracts on underlying futures strips for natural gas, crude oil, electricity and coal. These amendments establish the all month/any one month accountability levels, expiration position limits, reportable levels, and aggregation allocations for the 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>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>Petroleum</i>							
<i>USA</i>							
<i>Cushing, Oklahoma</i>							
<u>Crude Oil Option on Quarterly Futures Strip</u>	<u>356</u>	<u>6E</u>	<u>20,000</u>	<u>10,000</u>	<u>3,000</u>	<u>350</u>	<u>26</u>
<u>Crude Oil Option on Calendar Futures Strip</u>	<u>357</u>	<u>6F</u>	<u>20,000</u>	<u>10,000</u>	<u>3,000</u>	<u>350</u>	<u>26</u>
<i>Coal</i>							
<u>Central Appalachian Coal Option on Calendar Futures Strip</u>	<u>358</u>	<u>6M</u>	<u>5,000</u>	<u>5,000</u>	<u>200</u>	<u>25</u>	<u>QL</u>
<i>Natural Gas</i>							
<i>USA</i>							
<u>Natural Gas Option on Calendar Futures Strip</u>	<u>351</u>	<u>6I</u>	<u>12,000</u>	<u>12,000</u>	<u>1,000</u>	<u>100</u>	<u>HH</u>
<u>Natural Gas Option on Summer Futures Strip</u>	<u>352</u>	<u>4D</u>	<u>12,000</u>	<u>12,000</u>	<u>1,000</u>	<u>100</u>	<u>HH</u>
<u>Natural Gas Option on Winter Futures Strip</u>	<u>353</u>	<u>6I</u>	<u>12,000</u>	<u>12,000</u>	<u>1,000</u>	<u>100</u>	<u>HH</u>
<i>Electricity</i>							
<i>PJM Interconnection, LLC</i>							
<i>Western Hub</i>							
<u>PJM Electricity Option on Calendar Futures Strip</u>	<u>354</u>	<u>6O</u>	<u>7,000</u>	<u>5,000</u>	<u>1,000</u>	<u>25</u>	<u>IM</u>