

October 10, 2008

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

OFC. OF THE SECRETARIAT

2008 OCT 10 PM 4:45

RECEIVED
CFTC.

**Re: Rule Certification. New York Mercantile Exchange, Inc. Submission #08.86:
Notification of Amendments to NYMEX Rules 9.26, 9.27 and 9.34 for the
New U.S. Midwest Domestic Hot Rolled Coil Steel Index Futures 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 9.26, All Month/Any One Month Accountability Levels, 9.27, Expiration Month Limit, and 9.34 Reporting Levels, in relation to the listing of the new U.S. Midwest Domestic Hot Rolled Coil Steel Index Futures Contract.

These amendments include the addition of accountability levels, position limits, and reportable levels for the U.S. Midwest Domestic Hot Rolled Coil Steel Index Futures 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 amendments comply with the Act, including regulations under the Act. These changes will be made effective on trade date October 20, 2008.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Vice President, Market Surveillance, at (212) 299-2881, or the undersigned at (202) 715-8517.

Sincerely,



De'Ana H. Dow
Managing Director
Government Relations

Attachment

Chapter 9 – Appendix A (Addition of the new U.S. Midwest Domestic Hot Rolled Coil Steel Index Futures contract)

Contract Name	Rule Chapter	Commodity Code	All Month Accountability Level	Any One Month Accountability Level	Expiration Month Limit	Reporting Level	Aggregate Into (1)
			Rule 9.26	Rule 9.26	Rule 9.27	Rule 9.34	
Metals							
USA							
U.S. Midwest Domestic Hot Rolled Coil Steel Index Futures	920	HR	20,000	10,000	3,000	250	HR