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OFFICE OF THE SECRETARIAT

June 9, 2006

Via E-Mail

Office of the Acting Secretary
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

**Re: Rule Certification. NYMEX Submission 06.68: Notification of
Amendments to NYMEX Rules 9.26, 9.27, and 9.34 for NYMEX
Financially-Settled Energy Contracts on Globex®.**

Dear Ms. Eileen A. Donovan:

The New York Mercantile Exchange ("NYMEX" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") of amendments to NYMEX Rules 9.26, All Month/Any One Month Position Accountability; 9.27, Expiration and Current Delivery Month Position Limits or Position Accountability; and 9.34, Reporting Levels.

Effective on June 12, 2006, these amendments include the addition of position limits, accountability levels, and reporting levels for NYMEX Financially-Settled Energy Contracts on Globex®: Heating Oil Financial Futures Contract (BH), Henry Hub Financial Last Day Futures Contract (HH), and Henry Hub Penultimate Financial Futures Contract (HP). 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.

Should you have any questions concerning the above, please contact Anthony V. Densieski, Senior Director, Market Surveillance, at (212) 299-2881, or Bonnie H. Yurga, Director, Market Surveillance, at (212) 299-2879.

Very truly yours,

Thomas LaSala
Senior Vice President
Compliance and Risk Management

cc: Brian Regan
Nancy Minett

(Underlining in bold indicates addition.)

<u>Contract Name</u>	<u>Rule</u>	<u>Commodity</u>	<u>All/Any One Month</u>	<u>Expiration</u>	<u>Reporting</u>		
	<u>Chapter</u>	<u>Code</u>	<u>Accountability</u>	<u>Month</u>	<u>Level</u>	<u>Aggregate</u>	<u>Aggregate</u>
			<u>Level</u>	<u>Limit</u>		<u>Into (1)</u>	<u>Into (2)</u>
			<u>Rule 9.26</u>	<u>Rule 9.27</u>	<u>Rule 9.34</u>		
<u>Petroleum</u>							
<u>USA</u>							
<u>New York Harbor</u>							
<u>Heating Oil Financial Futures Contract</u>	<u>825</u>	<u>BH</u>	<u>7,000</u>	<u>1,000</u>	<u>100</u>	<u>HO</u>	
<u>Natural Gas</u>							
<u>Henry Hub Financial Last Day Futures Contract</u>	<u>823</u>	<u>HH</u>	<u>12,000</u>	<u>1,000</u>	<u>100</u>	<u>NG</u>	
<u>Henry Hub Penultimate Financial Futures Contract</u>	<u>824</u>	<u>HP</u>	<u>12,000</u>	<u>1,000</u>	<u>100</u>	<u>NG</u>	

