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August 4, 2006

OFC. OF THE SECRETARIAT

**BY EMAIL AND FACSIMILE**

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

**Re: Rule Certification. NYMEX Submission 06.94: Notification of  
Rule Amendment to the Rule 6.40B Related to Extending the Hours for  
Trading at Settlement in the Heating Oil Futures Contract.**

Dear CFTC Commissioners:

The New York Mercantile Exchange, Inc. ("NYMEX" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") of a rule amendment to Rule 6.40B to extend the trading hours for executing Trading at Settlement (TAS) in Heating Oil. This change became effective beginning on July 17, 2006.

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 Dan Brusstar, Director, Research, at (212) 299-2604; or the undersigned at (212) 299-2390.

Very truly yours,

Robert A. Levin  
Senior Vice President, Research

Attachment: Rule Amendment below

## **Approved Rule Amendments**

(Underlining indicates insertion, and ~~striketrough~~ indicates deletion)

### **6.40B Trading at Settlement (Pilot Program)**

A) Trading at Settlement Procedure. A floor member may enter into a transaction at the settlement price through open outcry with another floor member in any futures contract and delivery month specified in Section (C) of this rule. Any such trade (collectively referred to as a trading at settlement or "TAS") shall be made by open outcry no later than 2:30 p.m. New York Time ~~(except in Heating Oil where such trades shall be made by open outcry no later than one hour prior to the end of the Regular Trading Hours session for that trading day)~~ or such other time as designated by the Board on that same trading day in the trading ring designated for trading in the particular contract.

(B) Prohibition on TAS Cross Trades. A Floor Member who has in hand buy and sell TAS orders of different principals for the same eligible commodity for future delivery in the same eligible delivery month shall not execute such orders directly between such principals. This prohibition does not apply to Brent Crude Oil and Gasoil futures contracts.

(C) Reporting and Recordation. All TAS transactions shall be identified as such on the executing member's trading records prepared in accordance with Rule 6.10 ("Reporting of Trades Executed on the Trading Floor").

(D) Transactions Eligible for Board Approval For Trading at Settlement Procedures. The Board may, by resolution, authorize the execution of transactions in any or all of the futures contracts and delivery months specified below pursuant to the TAS order procedures set forth in this Rule 6.40B.

#### **Futures Contract Delivery Month**

Light Sweet Crude Oil Spot Month (except on the last trading day)

Brent Crude Oil Spot Month

And also Second Nearby Month (e.g., calendar month following the Spot Month)

Heating Oil Spot Month (except on the last trading day)

Natural Gas Spot Month (except on the last trading day)

Unleaded Gasoline Spot Month (except on the last trading day)

RBOB Gasoline Spot Month (except on the last trading day)

Gasoil Spot Month and Second Nearby Month

E) This pilot program shall expire on the following dates:

<b>Futures Contract</b>	<b>Expiration Date</b>
Light Sweet Crude Oil	Extended until further notice
Brent Crude Oil	Extended until further notice
Heating Oil	Extended until further notice
Natural Gas	Extended until further notice
Unleaded Gasoline	Extended until further notice
RBOB Gasoline	Extended until further notice
Gasoil	Extended until further notice