

June 4, 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

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OFFICE OF THE SECRETARIAT

Re: Rule Amendment Certification. New York Mercantile Exchange, Inc. Submission # 08.63: Notification of Amendments to NYMEX Chapter 260, Appalachian Coal Futures Contract, by adding Rule 260.19A, Exchange of Futures for, or in Connection with, Swap Transactions

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 the following amendments to NYMEX Chapter 260, Appalachian Coal Futures Contract. NYMEX is adding Rule 260.19A, Exchange of Futures for, or in Connection with, Swap Transactions. This amendment to the Appalachian Coal Futures Contract terms will allow the exchange of futures for, or in connection with, a swap ("EFS") in this 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 June 6, 2008.

Should you have any questions concerning the above, please contact Robert Levin at 212-299-2390 or the undersigned at (202) 715-8517.

Sincerely,



De'Ana H. Dow
Senior Vice President and
Chief Legislative Counsel

Attachments

NOTIFICATION OF AMENDMENTS TO NYMEX CHAPTER 260

(Strikeouts in bold show deletions; Underlines in bold show additions)

260.19 ***

260.19A Exchange of Futures for, or in Connection with, Swap Transactions

(A) An exchange of futures for, or in connection with, a swap (EFS) consists of two discrete, but related, transactions; a swap transaction and a futures transaction. At the time such transaction is effected, the buyer and seller of the futures must be the seller and buyer of a quantity of the swap. The swap component shall involve the commodity underlying the futures contract (or any derivative, by-product or related product). The swap component of an EFS transaction must comply with the applicable CFTC swap regulatory requirements.

(B) Except as provided below, an EFS must take place during the hours of futures trading for the Central Appalachian Coal futures contract. An EFS is permitted at any time before 10:00 a.m. of the first business day following termination of trading in an expired futures contract, provided, however, that an EFS which establishes a futures position for both the buyer and the seller shall not be permitted on the first business day following the expired contract.

(C) Any Exchange of Futures for, or in Connection with, Swap (EFS) shall be governed by the provisions of Rule 6.21A.

(D) Each buyer and seller must satisfy the Exchange, at its request, that the transaction is a legitimate EFS transaction. All documentary evidence relating to the EFS, including a master swap agreement and any supplements thereto, shall be obtained by the Clearing Members from the buyer or seller and made available by the Clearing Members for examination by the Exchange upon request. Additionally, if the buyer or seller is a Member/Member Firm, the Exchange may obtain the information directly from such persons.