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OFFICE OF THE SECRETARIAT

March 31, 2011

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

Re

Rule Certification. New York Mercantile Exchange, Inc. Submission #11-132: Notification Regarding the Expansion of Contract Months for Henry Hub Natural Gas Financial Calendar Spread Option (1-month spread) Contract on the Trading Floor and CME ClearPort®

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 expansion of listed months for the Henry Hub Natural Gas Financial Calendar Spread Option (1-month spread) contract (Rule 399, Code G4) on the trading floor and CME ClearPort pursuant to Rule 399.03 ("Trading Months").

The option is currently listed for 24 contract months. The Exchange is self-certifying the listing of 36 additional contract months for the Henry Hub Natural Gas Financial Calendar Spread Option (1-month spread) so that there will be total of 60 contracts months available after the expansion.

The new option contract months will be listed for open outcry trading during the hours of 9.00 a.m. to 2:30 p.m. Eastern Time, and on CME ClearPort for submission of EOO transactions pursuant to NYMEX Rule 538, beginning at 6:00 p.m. on Sunday, April 17, 2011 for trade date Monday, April 18, 2011.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rules 40.6, the Exchange hereby certifies that the expansion of listed contract months complies with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2207 or Robert Biolsi at (212) 299-2610.

Sincerely,

/s/ Felix Khalatnikov Dir & Assoc General Counsel

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