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April 13, 2010

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 #10-101: Notification Regarding the Listing of Additional Contract Months for the Henry Hub Natural Gas Calendar Spread Option Contract and the Henry Hub Natural Gas Financial Calendar Spread Option 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 the listing of additional contract months for the Henry Hub Natural Gas Calendar Spread Option contract (Chapter 391) and the Henry Hub Natural Gas Financial Calendar Spread Option contract (Chapter 399). The calendar spread option contracts are listed for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort®.

Specifically contract months on each option contract will be expanded such that options trading months will be listed on every futures spread with a year or less to expiration. Specifically, those Natural Gas Calendar Spread Options with 2, 3, 5, 6, and 12-month underlying futures spreads will be listed for each month over the next 12 months.

As an example, the Exchange currently lists options on two-month spreads for the May-July spread and the June-August spread. Under the new listing procedure the Exchange will list ten additional months with the initial spread month for July, August, September, October, November, December, January, February, March, and April.

Below is the proposed listing schedule for both the Henry Hub Natural Gas Calendar Spread Option contract (Chapter 391; codes IB, IC, IE, IM and IZ) and the Henry Hub Natural Gas Financial Calendar Spread Option contract (Chapter 399; codes G2, G3, G5, G6 and G7):

Underlying Futures	Two-Month (IB/G2)	Three-Month (IC/G3)	Five-Month (IE/G5)	Six-Month (IM/G6)	Twelve-Month (IZ/G7)
	May-July	May-Aug	May-Oct	May-Nov	May-May
	Jun-Aug	Jun-Sep	Jun-Nov	Jun-Dec	Jun-Jun
	July-Sept	July-Oct	July-Dec	July-Jan	July-July
	Aug-Oct	Aug-Nov	Aug-Jan	Aug-Feb	Aug-Aug
	Sep-Nov	Sep-Dec	Sep-Feb	Sep-Mar	Sep-Sep
	Oct-Dec	Oct-Jan	Oct-Mar	Oct-Apr	Oct-Oct
	Nov-Jan	Nov-Feb	Nov-Apr	Nov-May	Nov-Nov
	Dec-Feb	Dec-Mar	Dec-May	Dec-Jun	Dec-Dec
	Jan-Mar	Jan-Apr	Jan-Jun	Jan-July	Jan-Jan
	Feb-Apr	Feb-May	Feb-July	Feb-Aug	Feb-Feb
	Mar-May	Mar-Jun	Mar-Aug	Mar-Sep	Mar-Mar
	Apr-Jun	Apr-Jul	Apr-Sep	Apr-Oct	Apr-Apr

The Henry Hub Natural Gas Calendar Spread Option and the Henry Hub Natural Gas Financial Calendar Spread Option contract months are expanded in accordance with Exchange Rules 391.03 and 399.03, respectively which grant the Exchange power to set trading months.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the listing of additional contract months complies with the Act, including regulations under the Act. The listing of additional contract months for Henry Hub Natural Gas Calendar Spread Option and the Henry Hub Natural Gas Financial Calendar Spread Option contracts will become effective on April 19, 2010.

Should you have any questions concerning the above, please contact Bob Biolsi at (212) 299-2610 or the undersigned at (312) 648-5422.

Sincerely,

/s/ Stephen M. Szarmack
Regulatory Counsel

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