



Sean M. Downey
Director and Assistant General Counsel
Legal Department

September 17, 2012

VIA EMAIL

Office of the Secretariat
Ms. Sauntia Warfield
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, DC 20581

RE: Rule 40.6(d) Notification of Amendments NYMEX Submission No. 12-291

Dear Ms. Warfield:

Pursuant to Commodity Futures Trading Commission ("CFTC" or the "Commission") Regulation 40.6(d), the New York Mercantile Exchange, Inc. ("NYMEX" or "the Exchange") submits this Notification of the following rule amendment:

Effective Monday, September 10, 2012

- NYMEX reduced the strike price interval of Henry Hub Natural Gas Last Day Financial Option (chapter 375, commodity code E7) contract. Specifically, the strike price interval reduced from the five-cent (\$0.05) increment to one-cent (\$0.01) increment. The amended rule relating to this change is provided under Special Executive Report ("SER") # 6368 which has been attached hereto as Exhibit A.

If you require any additional information, please contact the undersigned at (312) 930-8167 or via e-mail at Sean.Downey@cmegroup.com. Please reference NYMEX Submission No. 12-291 in any related correspondence.

Sincerely,

/s/Sean M. Downey
Director & Assistant General Counsel

Attachment: Exhibit A – Special Executive Report #6368

EXHIBIT A



Special Executive Report

DATE: August 22, 2012

SER#: 6368

SUBJECT: Strike Price Interval Reduction – Henry Hub Natural Gas Last Day Financial Option (E7)

Please be advised that effective Sunday, September 9, 2012, for trade date Monday, September 10, 2012, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will reduce the strike price interval of Henry Hub Natural Gas Last Day Financial Option (chapter 375, commodity code E7) contract. Specifically, the strike price interval will be reduced from the current five-cent (\$0.05) increment to one-cent (\$0.01) increment.

Rule 375.05 (“Strike Prices for Henry Hub Natural Gas Last Day Financial Option”) is being amended in order to effectuate the reduction of the strike price interval. The rule amendment is presented below in black-line format.

(UNDERSCORE denotes addition; ~~Strikethrough~~ denotes deletion)

375.05. STRIKE PRICES FOR HENRY HUB NATURAL GAS LAST DAY FINANCIAL OPTION

Trading shall be conducted for options with strike prices in increments as set forth below.

(A) On the first business day of trading in an option contract month, trading shall be at the following strike prices: (i) the difference between the previous day's settlement price for the underlying Natural Gas futures contract rounded off to the nearest ~~five-cent~~ one-cent increment, unless such settlement price is precisely midway between two ~~five-cent~~ one-cent increments in which case it shall be rounded off to the lower ~~five-cent~~ one-cent increment; and (ii) the ten strike prices which are ten ~~five-cent~~ one-cent increments higher than the strike price described in section (i) of this Rule 375.05.

(B) Thereafter, on any business day prior to the expiration of the option, new strike prices for both puts and calls will be added such that at all times there will be at least ten ~~five-cent~~ one-cent increment strike prices above and below the at-the-money strike price available for trading in all option contract months. The at-the-money strike price will be determined in accordance with the procedures set forth in Subsection (A) of this Rule 375.05.

The Commodity Futures Trading Commission (CFTC) will be notified of the amendment to Rule 375.05 during the week of September 17, 2012, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

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