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OFFICE OF THE SECRETARIAT

February 24, 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 #11-080: Notification of Expansion of Listed Contract Months for each of Natural Gas Option on Summer Futures Strip and Natural Gas Option on Winter Futures Strip Listed 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 contract months for each of Natural Gas Option on Summer Futures Strip (Chapter 352, Commodity Code 4D) and Natural Gas Option on Winter Futures Strip (Chapter 353, Commodity Code 6l) on the trading floor and CME ClearPort, pursuant to Rules 352.06 ("Trading Months") and 353.06 ("Trading Months"), respectively. The listing expansion consists of adding four (4) additional contract months on a rolling basis for each of the Natural Gas Option on Summer Futures Strip and Natural Gas Option on Winter Futures Strip contracts, respectively, such that the contracts are listed for the next five (5) available strips.

Contract	Code	Chapter	Current Listing	Expand to
Natural Gas Option on Summer Futures Strip	4D	352	Nearest April to October strip	Nearest five (5) April to October strips
Natural Gas Option on Winter Futures Strip	61	353	Nearest November to March strip	Nearest five (5) November to March strips

These new seasonal strip 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, February 27, 2011 for trade date Monday, February 28, 2011.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rules 40.2 and 40.6, the Exchange hereby certifies that the attached contract amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal. The expansion of listed months shall be effective on trade date February 28, 2011.

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