

Special Executive Report

S-5152

February 24, 2010

Listing of Additional Contract Month for Henry Hub Natural Gas Financial Calendar Spread (G5) Option

Effective Thursday, February 25, 2010 for trade date Friday, February 26, 2010, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will make available for trading the first nearby May vs. October five-month spread for the Henry Hub Natural Gas Financial Calendar Spread Option (code G5). The initial listing will be an option on the spread between May 2010 and October 2010 futures contracts.

The Exchange will continue to offer the first nearby November vs. April five-month spread for the Henry Hub Natural Gas Financial Calendar Spread Option (G5) contract.

As is the case with the existing five-month spread, this new listing of contract month will be available for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort.

Please note that the Exchange continues to offer the first nearby May vs. October and November vs. April five-month spreads for its physically delivered Henry Hub Natural Gas Calendar Spread Option (IE) contract.