



Special Executive Report

DATE: January 5, 2011

SER#: 5560

SUBJECT: Listing of Second Nearby April – October Spread for each of Henry Hub Natural Gas Calendar Spread (IM) and Henry Hub Natural Gas Financial Calendar Spread (G6) Options

Please be advised that effective Wednesday, January 12, 2011 for trade date Thursday, January 13, 2011, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will add the listing of an option on the six-month futures spread between the second nearby April – October, on a rolling basis, for the following calendar spread options:

- Henry Hub Natural Gas Calendar Spread (IM) Option
- Henry Hub Natural Gas Financial Calendar Spread (G6) Option

For each of the calendar spread options listed above, the initial listing of an option on the second nearby April – October spread will be an option on the spread between the April 2012 and October 2012 contract months for the underlying futures contract.

These new financially settled calendar spread option contract months will be available 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 Wednesday, January 12, 2011 for trade date Thursday, January 13, 2011.

For additional information, please contact Robert Biolsi at (212) 299-2610.