



## Special Executive Report

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**DATE:** February 10, 2011

**SER#:** 5618

**SUBJECT:** Expansion of Listing for Certain Natural Gas Option on Futures Strip Contracts

Please be advised that effective Sunday, February 27, 2011, for trade date Monday, February 28, 2011, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will expand the listing of contract months for the following two Natural Gas Option on Futures Strip contracts: 1) Natural Gas Option on Summer Futures Strip and 2) Natural Gas Option on Winter Futures Strip, such that the contracts are listed for the next five (5) available strips.

<b>Contract</b>	<b>Code</b>	<b>Chapter</b>	<b>Current Listing</b>	<b>Expand to</b>
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	6I	353	Nearest November to March strip	Nearest five (5) November to March strips

Should you have any questions, please contact Robert Biolsi at (212) 299-2610.