



Special Executive Report

S-5232

May 6, 2010

Expansion of Contract Months for Central Appalachian Coal Option on Quarterly Futures Strip through October 2014

On Sunday, May 23, 2010 for trade date Monday, May 24, 2010, New York Mercantile Exchange, Inc. (NYMEX or Exchange) will expand the listing of contract months for Central Appalachian Coal Option on Quarterly Futures Strip (commodity code 6K, rule chapter 355) from the currently listed 4 consecutive quarterly contracts to 16 consecutive quarterly contracts, through October 2014, for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort.

As of trade date May 24, 2010, Central Appalachian Coal Option on Quarterly Futures Strip will be listed on a January, April, July, and October cycle for the balance of the current calendar year plus the next four calendar years. Four (4) new options will be added upon the expiration of the October option.

Should you have any questions or require any further information, please contact Bob Biolsi at 212-299-2610.