



Special Executive Report

DATE: November 3, 2010

SER#: 5462

SUBJECT: Expansion of Listed Months for Henry Hub Natural Gas Calendar Spread (IC) and Henry Hub Natural Gas Financial Calendar Spread (G3) Options

Effective Sunday, November 7, 2010, for trade date Monday, November 8, 2010, New York Mercantile Exchange, Inc. (NYMEX) will expand its listing of the options on the October – January three-month spreads for each of Henry Hub Natural Gas Calendar Spread (commodity code **IC**) and Henry Hub Natural Gas Financial Calendar Spread (commodity code **G3**) options listed on the NYMEX trading floor and CME ClearPort.

The listing expansion for the three-month October – January spreads in IC and G3 will consist of the addition of the October 2012 and October 2013 contract months such that the three-month spreads in each of IC and G3 are listed for the next three October expirations.