



Special Executive Report

DATE: March 30, 2011

SER#: 5692

SUBJECT: Listing Expansion for Henry Hub Natural Gas Financial Calendar Spread (1 month) Option Contract (G4)

Please be advised that effective Sunday, April 17, 2011 for trade date Monday, April 18, 2011, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will expand the listing schedule for its Henry Hub Natural Gas Financial Calendar Spread (1 month) Option (code G4) from 24 consecutive months to 60 consecutive months. The Henry Hub Natural Gas Financial Calendar Spread (1 month) Option contract is currently available for open outcry trading and for clearing through CME ClearPort.

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