

Special Executive Report

S-4954**July 30, 2009****UPDATE – Notification of Listing of Eleven Natural Gas Basis Option Contracts**

Special Executive Report SER-4915 advised that on Sunday, August 2, 2009 for trade date Monday, August 3, 2009, the New York Mercantile Exchange, Inc. will dually list for trading on the NYMEX trading floor and for clearing through CME ClearPort® eleven financially-settled basis option contracts on delivery locations as listed below.

Please be advised that the first listed contract month for the eleven new option contracts on Natural Gas “Basis” locations shall be the September 2009 delivery month rather than the August 2009 delivery month as reported in SER-4915.

Contract	Chapter	Code	Underlying Futures
Henry Hub Basis Option	509b	5E	HB
Houston Ship Channel Basis (Platts IFERC) Option	518b	5F	NH
SoCal Basis Option	520b	5M	NS
Northwest Pipeline, Rockies Basis Option	524b	5I	NR
Panhandle Basis Option	525b	5K	PH
Michigan Consolidated Gas Basis Option	619b	4W	NF
Texas Eastern Zone M-3 Basis Option	621b	5N	NX
Columbia Gas Transmission Corp. Appalachia (TCO) Basis (Platts IFERC) Option	622b	5D	TC
Natural Gas Pipeline Co. of America (NGPL) TexOk Basis Option	625b	5H	PD
Natural Gas Pipeline Co. of America (NGPL) Mid-Con Basis Option	629b	5G	NL
Waha Basis Option	634b	5O	NW

As the balance of the listing information remains unchanged, please refer to SER-4915 for all other relevant data regarding this product launch.

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