

Special Executive Report

S-5112

January 21, 2010

Notification of Listing of Henry Hub Natural Gas Quadultimate Financial Futures and Option

Beginning on Sunday, February 7, 2010 for trade date Monday, February 8, 2010, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will list for trading on the NYMEX trading floor and for clearing through CME ClearPort, financially settled futures and option on its Henry Hub Natural Gas Futures contract. The contract specifications for the futures and the option are listed below.

Contract	Henry Hub Natural Gas Quadultimate Financial Futures	Henry Hub Natural Gas Quadultimate Financial Option
Commodity Code	0S (zero S)	S0 (S zero)
Rule Chapter	359	374
Value	The Floating Price for each contract month will be equal to the Natural Gas Futures contract settlement price for the corresponding contract month on the third business day preceding the last trading day for that contract month	On expiration of a call option, the value will be the difference between the settlement prices for the underlying Natural Gas Futures and the strike price multiplied by 10,000 MMBtu, or zero, whichever is greater. On exercise of a put option, the value will be the difference between the strike price and the settlement prices for the underlying Natural Gas Futures multiplied by 10,000 MMBtu, or zero, whichever is greater
Expiration	Three business days prior to the termination of the corresponding Natural Gas Futures contract month	three business days prior to the termination of the corresponding Natural Gas Futures contract month
Minimum Price Fluctuation	\$0.0001 (.01¢) per MMBtu	\$0.0001 (.01¢) per MMBtu
Contract Size	2,500 MMBtu	10,000 MMBtu
Trading Months	Consecutive monthly contracts for the balance of current year plus twelve additional calendar years beginning with the March 2010 contract month	Consecutive monthly contracts for the balance of current year plus twelve additional calendar years beginning with the March 2010 contract month
Classification (Option)		European-style option (no exercise prior to expiration)
Strike Price Intervals (Option)		Twenty strike prices in increments of \$.0500 per MMBtu above and below the at-the-money strike price, for a total of at least 41 strike prices. Strike price boundaries are adjusted according to futures price movements

Fee Schedule:**Henry Hub Natural Gas Quadultimate Financial Futures (0S):**

(½ Turn)	Member	Cross Division (Blended)	Non-Member
CME ClearPort	\$.21	\$.34	\$.34
Block Trading Surcharges	\$.10	\$.10	\$.10
Open Outcry			
Day Trade	\$.21	\$.24	\$.34
O/N Trade	\$.21	\$.24	\$.34
EFS Surcharge	\$.62	\$.62	\$.34
Cash Settlement	\$.21	\$.34	\$.34
EFRP, Spreads, Strips and ex Pit trades are available at standard member and nonmember rates – no surcharges apply.			

Henry Hub Natural Gas Quadultimate Financial Option (S0)

(½ Turn)	Member	Cross Division (Blended)	Non-Member
CME ClearPort	\$1.75		\$2.50
Block Trading Surcharges	\$.10	\$.10	\$.10
Open Outcry			
Day Trade	\$.45		
O/N Trade	\$.70	\$.95	\$1.45
EOO	\$.70	\$.95	\$1.45
Cash Settlement	\$.90		\$1.15
EFRP, Spreads, Strips and ex Pit trades are available at standard member and nonmember rates – no surcharges apply.			

For more information, please contact Bob Biolsi at (212) 299-2610.