

Special Executive Report

S-5208

April 14, 2010

Listing of Additional Contract Months for the Henry Hub Natural Gas Calendar Spread Option (IB, IC, IE, IM, IZ) and the Henry Hub Natural Gas Financial Calendar Spread Option (G2, G3, G5, G6, G7) Contracts

Beginning on Sunday, April 18, 2010, for trade date Monday, April 19, 2010, the Exchange will list additional contract months for Henry Hub Natural Gas Calendar Spread (Chapter 391; codes IB, IC, IE, IM and IZ) Option and Henry Hub Natural Gas Financial Calendar Spread (Chapter 399; codes G2, G3, G5, G6 and G7) Option for trading on the NYMEX trading floor and for submission for clearing on CME ClearPort.

Beginning with Monday's trading session, monthly listings will be expanded for the two-, three-, five-, six-, and twelve-month spreads. Specifically, for each of the underlying spreads, options on spreads will be listed for each of the next twelve expirations for each of the combinations. All other existing options on spreads will continue to be listed.

For your convenience, the table below provides the underlying spreads for the next twelve monthly expirations.

Underlying Futures Spreads of Henry Hub Natural Gas Calendar Spread Options and Henry Hub Natural Gas Financial Calendar Spread Options

Two-Month (IB/G2)	Three-Month (IC/G3)	Five-Month (IE/G5)	Six-Month (IM/G6)	Twelve-Month (IZ/G7)
May-July	May-Aug	May-Oct	May-Nov	May-May
Jun-Aug	Jun-Sep	Jun-Nov	Jun-Dec	Jun-Jun
July-Sept	July-Oct	July-Dec	July-Jan	July-July
Aug-Oct	Aug-Nov	Aug-Jan	Aug-Feb	Aug-Aug
Sep-Nov	Sep-Dec	Sep-Feb	Sep-Mar	Sep-Sep
Oct-Dec	Oct-Jan	Oct-Mar	Oct-Apr	Oct-Oct
Nov-Jan	Nov-Feb	Nov-Apr	Nov-May	Nov-Nov
Dec-Feb	Dec-Mar	Dec-May	Dec-Jun	Dec-Dec
Jan-Mar	Jan-Apr	Jan-Jun	Jan-July	Jan-Jan
Feb-Apr	Feb-May	Feb-July	Feb-Aug	Feb-Feb
Mar-May	Mar-Jun	Mar-Aug	Mar-Sep	Mar-Mar
Apr-Jun	Apr-Jul	Apr-Sep	Apr-Oct	Apr-Apr

Should you have any questions, please do not hesitate to contact Bob Biolsi at (212) 299-2610.