



Special Executive Report

DATE: June 27, 2011

SER#: 5811

SUBJECT: Listing of Pine Prairie Energy Center (PPEC) Physically Delivered Natural Gas Monthly Basis Futures

Please be advised that effective Sunday, July 24, 2011, for trade date Monday, July 25, 2011, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will list a new natural gas contract, Pine Prairie Energy Center (PPEC) Physically Delivered Natural Gas Monthly Basis Futures, which will be traded at differential to the Henry Hub Natural Gas Futures (NG) contract and will physically deliver upon expiration.

The new contract will be listed for electronic trading on CME Globex and for clearing through CME ClearPort. The contract is listed with NYMEX, and subject to, the rules and regulations of NYMEX and Chicago Mercantile Exchange Inc. The contract specifications are as follows:

- **Commodity Code:** PPE
- **First Listed Contract:** August 2011
- **Delivery Period:** The delivery period shall be for delivery over a specified calendar month, as provided in the PPEC Tariff, whereby transaction sizes for trading in any specified calendar month shall be the whole number multiples of the number of calendar days in a specified calendar month.
- **Listing Period:** 24 consecutive months
- **Contract Size:** 2,500 MMBtu.
- **Termination of Trading:** Trading shall cease at 11:30 a.m. (Eastern Prevailing Time) on the business day prior to first day of the delivery period.
- **Minimum Price Fluctuation:** \$0.0025 per MMBtu.
- **Rule Chapter:** 1107
- **CME Globex and CME ClearPort Hours:**
 Sunday 6:00 p.m. – Monday 11:30 a.m. (5:00 p.m. – 10:30 a.m. Chicago Time/CT);
 Monday – Friday 1:00 p.m. - 11:30 a.m. (12:00 p.m. – 10:30 a.m. CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT)
- **Fee Schedule:**

Exchange Fees					
	Member Day	Member	Cross Division	Non-Member	IIP
Pit	NA	NA	NA	NA	
Globex	\$1.25	\$1.25	\$1.25	\$1.25	\$1.25
ClearPort		\$1.25		\$1.25	

Processing Fees			Additional Fees and Surcharges	
	Member	Non-Member	EFS Surcharge	NA
Cash Settlement	NA	NA	Block Surcharge	NA
Futures from E/A	NA	NA	Facilitation Desk Fee	\$0.20
	House Acct	Cust Acct		
Options E/A Notice	NA	NA		
Delivery Notice	\$0.00	\$0.00		

For additional information, please contact Patrick McKinnon at (713) 658-9299.