



Special Executive Report

DATE: October 17, 2011

SER#: 5977

SUBJECT: Expansion of Listing Schedule for Midwest ISO Cinergy Hub Electricity Products

Effective Sunday, October 23, 2011 for trade date Monday, October 24, 2011, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will expand the listing schedule for Midwest ISO Cinergy Hub contracts listed below. The Exchange is expanding the listed contract months such that the eight (8) Midwest ISO Cinergy Hub contracts are listed for the balance of the current year and the next five consecutive calendar years with a new calendar year added following the termination of trading in the December contract month of the current year, with the exception of the option on calendar futures strip (chapter 921), which will be listed for the nearest five calendar years. These contracts are currently listed on CME ClearPort and the NYMEX trading floor.

The Midwest ISO Cinergy contracts, rule chapter, commodity codes, the current last listed contract month, and the new listing schedule, are listed below:

Product	Rule Chapter	Code	Current Last Listed Month	New Listing Schedule
Midwest ISO Cinergy Hub 5MW Off-Peak Calendar-Month Day-Ahead Swap Futures	893	K2	15-Dec	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.
Midwest ISO Cinergy Hub 5 MW Off-Peak Calendar Month Real-Time Swap Futures	803	H4	15-Dec	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.
Midwest ISO Cinergy Hub Peak Calendar-Month LMP Swap Options	383	OY	15-Dec	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.
Midwest ISO Cinergy Hub 5 MW Peak Calendar-Month Day-Ahead Swap Futures	859	H5	15-Dec	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.
Midwest ISO Cinergy Hub Peak Calendar-Month LMP Swap Futures	774	EM	15-Dec	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.
Midwest ISO Cinergy Hub 5 MW Peak Calendar-Month Real-Time Swap Futures	802	H3	15-Dec	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.
Midwest ISO Cinergy Hub Off-Peak LMP Swap Futures	774A	EJ	15-Dec	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.
Midwest ISO Cinergy Hub Peak Option on Calendar Futures Strip	921	OEM	15-Jan	Nearest 5 calendar years.

Should you have any questions or require any further information, please contact Brad Leach (212) 299-2609 or Adila Mchich at (212) 299-2270.