



Special Executive Report

DATE: January 11, 2012

SER#: 6084

SUBJECT: Listing of Henry Hub Natural Gas Last Day Physically-Delivered Futures Contract

Please be advised that effective Sunday, February 12, 2012, for trade date Monday, February 13, 2012, and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will list a Henry Hub Natural Gas Last Day Physically-Delivered futures contract for electronic trading on CME Globex, open outcry trading on the NYMEX trading floor and for submission for clearing through CME ClearPort. This contract is listed with, and subject to, the rules and regulations of NYMEX.

SPECIFICATION SUMMARY:

Contract Name: Henry Hub Natural Gas Last Day Physically-Delivered Futures

Code: MNG

Rule Chapter: 1156

Contract Size: The unit of trading shall be 2,500 MMBtu. Transaction size shall be restricted to whole number multiples of the number of days in the contract month, provided however this restriction on transaction size does not apply to Exchange for Related Position transactions pursuant to Exchange Rule 538. A delivery tolerance of two percent (2%) above or below the unit of trading is permitted.

Minimum Price Fluctuation: The minimum fluctuation shall be in multiples of one tenth of one cent (\$0.001) per MMBtu (\$2.50 per contract), including spreads. Prices shall be quoted in dollars and cents per MMBtu. The maximum price fluctuation shall be consistent with the prevailing price limits of the Henry Hub Natural Gas futures contract rounded down on the upper limit and up on the lower limit to the nearest one cent increment.

First Contract Listed: March 2012

Listing Schedule:

NYMEX Floor & CME ClearPort: The current year plus the next twelve years. A new calendar year will be added following the termination of trading in the December contract of the current year.

CME Globex: Thirty-six (36) consecutive months.

Last Trading Day: The third business day prior to the first day of the delivery month. In the event that the official Exchange holiday schedule changes subsequent to the listing of a Henry Hub Natural Gas Last Day Physically-Delivered futures, the originally listed expiration date shall remain in effect. In the event that the originally listed expiration day is declared a holiday, expiration shall move to the business day immediately prior.

Trading Hours:

Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 p.m. – 1:30 p.m. Chicago Time/CT).

CME Globex and CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.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	0.1125	0.175	0.2375	0.3625	
Globex	0.1125	0.175	0.2375	0.3625	0.1875
ClearPort		0.175		0.3625	
Other Processing Fees					
	Member	Non-Member			
Cash Settlement			<i>*only applies to financially settled contracts</i>		
Futures from E/A	0.175	0.3625	<i>*applies to futures contracts</i>		
	House Acct	Customer Acct			
Options E/A Notice			<i>*applies to physical options</i>		
Delivery Notice	0.125	0.25	<i>*applies to physical futures</i>		
Additional Fees and Surcharges					
EFS Surcharge	0.625	<i>*\$2.50 fee typically only charged on our core physical contracts</i>			
Block Surcharge	0.10	<i>*\$0.10 fee charged on block trades</i>			
Facilitation Desk Fee	0.05	<i>*fee applies to CPC trades entered by ClearPort Market Ops</i>			

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