



## Special Executive Report

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**DATE:** March 14, 2012

**SER#:** 6157

**SUBJECT: Amendment to Listing Schedule on CME Globex for Certain Natural Gas Basis Swap Futures Contracts**

Effective Sunday, April 1, 2012, for trade date Monday, April 2, 2012, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will amend the listing schedules on CME Globex for the 11 natural gas basis swap futures contracts listed in the table below. Specifically, the Exchange will reduce the listing schedule on CME Globex to 36 consecutive months for each of the 11 contracts below. The current listing schedules will continue to remain in effect for CME ClearPort and the NYMEX trading floor.

The contracts, commodity codes, current listing schedules (which shall only apply to CME ClearPort and NYMEX trading floor effective April 2, 2012), the new listing schedules on Globex and chapter numbers are listed below.

Contract Name	Code	Current Listing Schedule (effective April 2, shall only apply to CME ClearPort and NYMEX Trading Floor)	New Listing Schedule – CME GLOBEX ONLY	Chapter Number
Rockies Basis Swap (Platts IFERC) Futures	NR	60 consecutive months	36 consecutive months	524
Panhandle Basis Swap (Platts IFERC) Futures	PH	72 consecutive months	36 consecutive months	525
Texas Eastern Zone M-3 Basis Swap (Platts IFERC) Futures	NX	72 consecutive months	36 consecutive months	621
Ventura Basis Swap (Platts IFERC) Futures	PF	72 consecutive months	36 consecutive months	631
Waha Basis Swap (Platts IFERC) Futures	NW	72 consecutive months	36 consecutive months	634
Columbia Gas TCO Basis Swap (Platts IFERC) Futures	TC	72 consecutive months	36 consecutive months	622
Columbia Gulf Louisiana Basis Swap (Platts IFERC) Futures	GL	72 consecutive months	36 consecutive months	638
Houston Ship Channel Basis Swap (Platts IFERC) Futures	NH/NHN (Globex)	72 consecutive months	36 consecutive months	518
NGPL Mid-Con Basis Swap (Platts IFERC) Futures	NL	72 consecutive months	36 consecutive months	629
NGPL TexOk Basis Swap (Platts IFERC) Futures	PD	72 consecutive months	36 consecutive months	625
Demarc Basis Swap (Platts IFERC) Futures	PE	72 consecutive months	36 consecutive months	630

Please refer questions on this subject to:

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