



Special Executive Report

DATE: March 30, 2012

SER#: 6157R

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

Please be advised that the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will not amend the listing schedules on CME Globex for the 11 natural gas basis swap futures contracts below as previously announced in Special Executive Report 6157, dated March 14, 2012. The current listing schedules provided in the table below will remain in effect for all venues on which these contracts are listed – CME Globex, NYMEX trading floor and CME ClearPort.

Contract Name	Code	Current Listing Schedule	Chapter Number
Rockies Basis Swap (Platts IFERC) Futures	NR	72 consecutive months	524
Panhandle Basis Swap (Platts IFERC) Futures	PH	72 consecutive months	525
Texas Eastern Zone M-3 Basis Swap (Platts IFERC) Futures	NX	72 consecutive months	621
Ventura Basis Swap (Platts IFERC) Futures	PF	72 consecutive months	631
Waha Basis Swap (Platts IFERC) Futures	NW	72 consecutive months	634
Columbia Gas TCO Basis Swap (Platts IFERC) Futures	TC	72 consecutive months	622
Columbia Gulf Louisiana Basis Swap (Platts IFERC) Futures	GL	72 consecutive months	638
Houston Ship Channel Basis Swap (Platts IFERC) Futures	NH/NHN (Globex)	72 consecutive months	518
NGPL Mid-Con Basis Swap (Platts IFERC) Futures	NL	72 consecutive months	629
NGPL TexOk Basis Swap (Platts IFERC) Futures	PD	72 consecutive months	625
Demarc Basis Swap (Platts IFERC) Futures	PE	72 consecutive months	630

Please refer questions on this subject to:

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