



Special Executive Report

DATE: April 4, 2012

SER#: 6192

SUBJECT: Listing of CSX and PRB Coal Option on Quarterly Futures Strip Contracts

Please be advised that effective Sunday, April 29, 2012, for trade date Monday, April 30, 2012, and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will list two (2) new coal option contracts for open outcry trading on the NYMEX trading floor and for clearing through CME ClearPort. The contracts are listed with, and subject to, the rules and regulations of NYMEX.

SPECIFICATIONS SUMMARY:

Contract Name	CSX Coal (Platts OTC Broker Index) Option on Quarterly Futures Strip	Powder River Basin Coal (Platts OTC Broker Index) Option on Quarterly Futures Strip
Commodity Code	CPF	RPF
Rule Chapter	1079	1080
Option Type	European style. Option will exercise into underlying futures upon expiration.	European style. Option will exercise into underlying futures upon expiration.
Underlying Futures	CSX Coal (Platts OTC Broker Index) Swap Futures	Powder River Basin Coal (Platts OTC Broker Index) Swap Futures
Contract Unit	3,000 tons	3,000 tons
Expiration	The option contract shall expire at the close of trading on the first business day of the month prior to the delivery month of the first underlying month of the CSX Coal (Platts OTC Broker Index) Swap futures contract.	The option contract shall expire at the close of trading on the first business day of the month prior to the delivery month of the first underlying month of the Powder River Basin Coal (Platts OTC Broker Index) Swap futures contract.
Minimum Tick Size	\$0.01 per ton	\$0.01 per ton
Strike Interval	\$0.25 per ton	\$0.25 per ton
First Listed Contract	July 2012	July 2012
Listing Convention	Current year plus next three years	Current year plus next three years

- **Trading Hours:**

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

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	\$9.75	\$9.75	\$10.50	\$11.25	
Globex	NA	NA	NA	NA	NA
ClearPort		\$9.75		\$11.25	

Processing Fees		
	Member	Non-Member
Cash Settlement	NA	NA
Futures from E/A	NA	NA
	House Acct	Cust Acct
Options E/A Notice	\$0.40	\$0.85
Delivery Notice	NA	NA

Additional Fees and Surcharges	
EFS Surcharge	NA
Block Surcharge	NA
Facilitation Desk Fee	\$1.00

Please refer questions on this subject to:

Research and Product Development

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