

Special Executive Report

S-5146

February 17, 2010

Listing of 9 Fuel Oil Futures Contracts on NYMEX Trading Floor and CME ClearPort®

Effective Sunday, March 7, 2010 for trade date Monday, March 8, 2010, the New York Mercantile Exchange, Inc. (NYMEX) will list 9 new Fuel Oil futures contracts for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort, a set of flexible clearing services open to over-the-counter (OTC) market participants to substantially mitigate counterparty risk and provide neutral settlement prices across asset classes. These contracts are listed with NYMEX, and subject to the rules and regulations of NYMEX and Chicago Mercantile Exchange Inc.

The 9 new products, commodity codes and rule chapters are:

<u>Contract</u>	<u>Code</u>	<u>Rule Chapter</u>
Mini European 1% Fuel Oil (Platts) Cargoes FOB NWE Swap Futures	0B (zero B)	585
Mini European 1% Fuel Oil (Platts) Cargoes FOB NWE BALMO Swap Futures	0C (zero C)	586
Mini European 3.5% Fuel Oil (Platts) Barges FOB Rdam Swap Futures	0D (zero D)	842
Mini European 3.5% Fuel Oil (Platts) Barges FOB Rdam BALMO Swap Futures	0E (zero E)	843
Mini Singapore Fuel Oil 180 cst (Platts) Swap Futures	0F (zero F)	844
Mini Singapore Fuel Oil 180 cst (Platts) BALMO Swap Futures	5L	845
European 1% Fuel Oil (Platts) Barges FOB Rdam BALMO Swap Futures	6L	739
Mini European 1% Fuel Oil (Platts) Barges FOB Rdam Swap Futures	T0 (T zero)	741
Mini European 1% Fuel Oil (Platts) Barges FOB Rdam BALMO Swap Futures	0A (zero A)	743

The contract size for the European 1% Fuel Oil (Platts) Barges FOB Rdam BALMO Swap Futures (6L) shall be 1,000 metric tons. Its minimum price tick shall be \$0.001. Its value per tick shall be \$1.00.

The contract size for the 4 Mini Futures (0B; 0D; 0F; and T0) and 4 Mini BALMO Futures (0C; 0E; 5L; and 0A) shall be 100 metric tons. Their minimum price tick shall be \$0.001. Their value per tick shall be \$0.10.

The settlement tick for all 9 products shall be \$0.001. For all 9 products, the trading in a contract month shall cease on the last business day of the contract month.

The first listed month for each of the five BALMO futures contracts (0C; 0E; 5L; 6L; and 0A) will be the March 2010 contract month. The five BALMO contracts (0C; 0E; 5L; 6L; and 0A) will be listed for one month and the following month, listed 10 business days prior to the start of the contract month.

The first listed month for each of the four mini swap futures contracts (0B; 0D; 0F; and T0) will be the April 2010 contract month. The four mini swap futures contracts (0B; 0D; 0F; and T0) will be listed for the balance of the current year and the next four full consecutive years.

Trading and clearing hours are:

CME ClearPort: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. Chicago Time/CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).

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

The fees for the new contracts are listed below.

The fees for the Mini European 1% Fuel Oil (Platts) Cargoes FOB NWE Swap Futures, Mini European 1% Fuel Oil (Platts) Cargoes FOB NWE BALMO Swap Futures, Mini European 3.5% Fuel Oil (Platts) Barges FOB Rdam Swap Futures, Mini European 3.5% Fuel Oil (Platts) Barges FOB Rdam BALMO Swap Futures, Mini Singapore Fuel Oil 180 cst (Platts) Swap Futures, Mini Singapore Fuel Oil 180 cst (Platts) BALMO Swap Futures, Mini European 1% Fuel Oil (Platts) Barges FOB Rdam Swap Futures, and Mini European 1% Fuel Oil (Platts) Barges FOB Rdam BALMO Swap Futures (codes 0B, 0C, 0D, 0E, 0F, 5L, T0 and 0A) are:					
CPC Billing Rates		NY Trading Floor Rates		Cash Settlement Fee	
Member	\$0.85	Member	\$0.85	Member	\$0.85
Non-Member	\$1.35	Non-Member	\$1.35	Non-Member	\$1.35
		Blended Floor Rate	\$1.10		

The fees for the European 1% Fuel Oil (Platts) Barges FOB Rdam BALMO Swap Futures (code 6L) are:					
CPC Billing Rates		NY Trading Floor Rates		Cash Settlement Fee	
Member	\$15.00	Member	\$15.00	Member	\$15.00
Non-Member	\$20.00	Non-Member	\$20.00	Non-Member	\$20.00
		Blended Floor Rate	\$17.50		

For more information please contact Daniel Brusstar at (212) 299-2604.