

Special Executive Report

S-5178
March 24, 2010
Listing of Dated to Frontline Brent BALMO Swap Futures and EIA Flat Tax U.S. Retail Gasoline Swap Futures on NYMEX Trading Floor and CME ClearPort®

Effective Sunday, April 11 for trade date Monday, April 12, 2010, the New York Mercantile Exchange, Inc. (NYMEX) will list the following two (2) new petroleum 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.

Contract, Code, and Rule Chapter:

Dated to Frontline Brent BALMO Swap Futures Code: "FE" Rule Chapter: 831
 EIA Flat Tax U.S. Retail Gasoline Swap Futures Code: "JE" Rule Chapter: 313

Valid Contract Months: The first listed month for the Dated to Frontline Brent BALMO Swap Futures contract will be the April 2010 contract month. The balance-of-month contract will be listed for one month and the following month will be listed 10 business days prior to the start of the contract month. The first listed month for the EIA Flat Tax U.S. Retail Gasoline Swap Futures will be the May 2010 contract month. The EIA Flat Tax U.S. Retail Gasoline Swap Futures contract will be listed for 36 consecutive contract months.

Contract Size:

Dated to Frontline Brent BALMO Swap Futures 1,000 Barrels
 EIA Flat Tax U.S. Retail Gasoline Swap Futures 42,000 Gallons

Minimum Price Intervals and Value per Tick:

Dated to Frontline Brent BALMO Swap Futures Minimum price tick = \$0.001 Value per tick \$1.00
 EIA Flat Tax U.S. Retail Gasoline Swap Futures Minimum price tick = \$0.0001 Value per tick \$4.20

Termination of Trading:

Trading shall cease on the last business day of the contract month.

Final Settlement Price:

Dated to Frontline Brent BALMO Swap Futures Settlement tick = \$0.001
 EIA Flat Tax U.S. Retail Gasoline Swap Futures Settlement tick = \$0.0001

Fees:

Contract	CME ClearPort Rates		NY Trading Floor Rates		Cash Settlement Fee	
	Member	Non-Member	Member	Non-Member	Member	Non-Member
Dated to Frontline Brent BALMO Swap Futures	Member	\$2.20	Member	\$2.20	Member	\$2.20
	Non-Member	\$2.70	Non-Member	\$2.70	Non-Member	\$2.70
			Blended Floor	\$2.45		
EIA Flat Tax U.S. Retail Gasoline Swap Futures	Member	\$0.85	Member	\$0.85	Member	\$0.85
	Non-Member	\$1.35	Non-Member	\$1.35	Non-Member	\$1.35
			Blended Floor	\$1.10		

Trading and Clearing Hours:

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).

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