



Special Executive Report

DATE: October 6, 2011

SER#: 5936

SUBJECT: Listing of Two (2) European Diesel Spread Contracts on the NYMEX Trading Floor and CME ClearPort

Effective Sunday, October 16, 2011, for trade date Monday October 17, 2011, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will list two petroleum spread futures contracts for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort. These futures contracts will be financially settled. The contracts are listed with, and subject to, the rules and regulations of NYMEX.

Contract Specifications:

Contract Title	ULSD 10ppm Cargoes CIF MED vs. ULSD 10ppm Cargoes CIF NWE (Platts) Swap Futures	Diesel 10 ppm Barges FOB Rdam vs. ULSD 10ppm Cargoes CIF NWE (Platts) Swap Futures
Commodity Code	UCU	BBU
Contract Size	1,000 metric tons	1,000 metric tons
First Listed Month	November 2011	November 2011
Listing Period	36 consecutive months	36 consecutive months
Termination of Trading	Trading shall cease on the last business day of the contract month	Trading shall cease on the last business day of the contract month
Minimum Price Intervals	\$0.001	\$0.001
Value per Tick	\$1.00	\$1.00
Settlement Tick	\$0.001	\$0.001
Rule Chapter	1125	1126

The Exchange will allow the exchange for related position (EFRP) transactions to be submitted through CME ClearPort. EFRP transactions in these futures contracts will be governed by the provisions of Exchange Rule 538.

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).

Fees:

ULSD 10ppm Cargoes CIF MED vs. ULSD 10ppm Cargoes CIF NWE (Platts) Swap Futures					
	Member Day	Member	Cross Division	Non-Member	IIP
Pit	n/a	\$7.00	\$8.00	\$9.00	
Globex	n/a	n/a	n/a	n/a	n/a
ClearPort		\$6.00		\$9.00	
Processing Fees					
	Member	Non-Member			
Cash Settlement	\$7.00	\$9.00	<i>*only applies to financially settled contracts</i>		
Futures from E/A	n/a	n/a	<i>*applies to futures contracts</i>		
	House Acct	Cust Acct			
Options E/A Notice	n/a	n/a	<i>*applies to physical options</i>		
Delivery Notice	n/a	n/a	<i>*applies to physical futures</i>		
Additional Fees and Surcharges					
EFS Surcharge	\$0.00	<i>*\$2.50 fee typically only charged on our core physical contracts</i>			
Block Surcharge	\$0.00	<i>*\$0.10 fee charged on block trades</i>			
Facilitation Desk Fee	\$0.20	<i>*fee applies to CPC trades entered by ClearPort Market Ops</i>			

Diesel 10 ppm Barges FOB Rdam vs. ULSD 10ppm Cargoes CIF NWE (Platts) Swap Futures					
	Member Day	Member	Cross Division	Non-Member	IIP
Pit	n/a	\$7.00	\$8.00	\$9.00	
Globex	n/a	n/a	n/a	n/a	n/a
ClearPort		\$7.00		\$9.00	
Processing Fees					
	Member	Non-Member			
Cash Settlement	\$7.00	\$9.00	<i>*only applies to financially settled contracts</i>		
Futures from E/A	n/a	n/a	<i>*applies to futures contracts</i>		
	House Acct	Cust Acct			
Options E/A Notice	n/a	n/a	<i>*applies to physical options</i>		
Delivery Notice	n/a	n/a	<i>*applies to physical futures</i>		
Additional Fees and Surcharges					
EFS Surcharge	\$0.00	<i>*\$2.50 fee typically only charged on our core physical contracts</i>			
Block Surcharge	\$0.00	<i>*\$0.10 fee charged on block trades</i>			
Facilitation Desk Fee	\$0.20	<i>*fee applies to CPC trades entered by ClearPort Market Ops</i>			

For more information please contact Daniel Brusstar at 212-299-2604 or Elizabeth Hui at 212-299-2623.