

Special Executive Report

S-5259

June 18, 2010

Listing of New Iron Ore 62% Fe, CFR China (TSI) Swap Futures

On Sunday, July 11, 2010 for trade date Monday, July 12, 2010, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will launch a new Iron Ore 62% Fe, CFR China (TSI) Swap Futures contract (Chapter 919, commodity code TIO) for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort. This Iron Ore contract will be based on The Steel Index ("TSI"). The Exchange intends to list an additional suite of similar products in the near future.

The Iron Ore 62% Fe, CFR China (TSI) Futures contract is listed by NYMEX, and is subject to NYMEX and Chicago Mercantile Exchange rules and regulations.

Contract Unit

The contract unit is 500 dry metric tons.

Termination of Trading

Trading shall terminate on the last business day of the contract month. Business days are based on the U.K. Public Holiday calendar.

Listed Months

Trading is conducted in 24 consecutive months.

Floating Price

The floating price for each contract month is equal to the average price calculated for all available price assessments published for "Iron ore fines 62% Fe - CFR China Port" for that given calendar month by The Steel Index.

Fee Schedule

The fees for Iron Ore 62% Fe, CFR China (TSI) Swap Futures are listed below. Please note that the Exchange will offer a broker rebate of 50% for trading and clearing of the contract.

	Member	Non-Member	Blended	Rates Above 1,000 Contract Threshold	Member	Non-Member	Blended
Iron Ore 62% Fe, CFR China (TSI) Futures	\$9.00	\$10.00	\$9.50			\$8.00	\$9.00

Product	Cash-Settlement	
	Member	Non-Member
Iron Ore 62% Fe, CFR China (TSI) Futures	\$1.00	\$1.00

Should you have any questions or require further information, please contact Robert Levin at 212-299-2390 or Joann Arena at 212-299-2356.