



Special Executive Report

DATE: March 31, 2011

SER#: 5693

SUBJECT: Listing of European 1% Fuel Oil (Platts) Barges FOB Rdam Average Price Option Contract

Please be advised that effective Sunday, April 17, 2011, for trade date Monday, April 18, 2011, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will list a new option contract, European 1% Fuel Oil (Platts) Barges FOB Rdam Average Price Option, for open outcry trading and for clearing through CME ClearPort. The contract is listed with NYMEX, and subject to, the rules and regulations of NYMEX and Chicago Mercantile Exchange Inc. The option specifications are as follows:

- **Contract Name:** European 1% Fuel Oil (Platts) Barges FOB Rdam Average Price Option
- **Commodity Code:** EFB
- **Rule Chapter:** 782
- **Option Type:** Financially settled, Average Price – non-early exercisable option
- **Underlying Futures:** European 1% Fuel Oil (Platts) Barges FOB Rdam Calendar Swap Futures(UH)
- **Contract Unit:** 1,000 metric tons
- **Expiration Date:** Trading shall cease on the last business day of the underlying calendar month.
- **Minimum Price Fluctuation:** \$0.01 per metric ton
- **Strike Price Intervals:** \$0.50 per metric ton
- **First Listed Month:** April 2011
- **Trading Month:** 36 consecutive months
- **Trading Hours:** Open Outcry: Monday – Friday 9:00 a.m. – 2:30 p.m. (8:00 p.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. Chicago Time/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	\$3.20	\$6.00	\$9.00	\$9.00	
Globex	NA	NA	NA	NA	NA
ClearPort		\$6.00		\$9.00	

Processing Fees		
	Member	Non-Member
Cash Settlement	\$6.00	\$9.00
Futures from E/A	NA	NA
	House Acct	Cust Acct
Options E/A Notice	NA	NA
Delivery Notice	NA	NA

Additional Fees and Surcharges	
EFS Surcharge	NA
Block Surcharge	NA
Facilitation Desk Fee	\$0.20

For additional information, please contact Robert Biolsi at (212) 299-2610.