



Special Executive Report

DATE: June 2, 2011

SER#: 5787

SUBJECT: Listing of Twelve (12) New Petroleum Futures on NYMEX Trading Floor and CME ClearPort

Effective Sunday, June 19, 2011, for trade date Monday, June 20, 2011, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will list the following petroleum 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 NYMEX, and subject to the rules and regulations of NYMEX and Chicago Mercantile Exchange Inc.

The contract titles, commodity codes, rule chapters and listing periods are provided in the table below. Except for the three Balance-of-Month (BALMO) contracts whereby the first listed contract month shall be June 2011, the first listed contract month for these contracts shall be July 2011.

Contract	Code	Chapter	Listing Period
RBOB Gasoline vs. Brent Crack Spread Swap Futures	RBB	1096	36 consecutive months
Heating Oil vs. Brent Crack Spread Swap Futures	HOB	1097	Consecutive months through December 2012
Gulf Coast No.6 Fuel Oil 3.0% (Platts) vs. Brent Crack Spread Swap Futures	GCI	1098	36 consecutive months
Gulf Coast Unl 87 Gasoline M2 (Argus) Swap Futures	UGG	1102	36 consecutive months
Gulf Coast Unl 87 Gasoline M2 (Argus) vs. RBOB Spread Swap Futures	RBG	1101	36 consecutive months
Gulf Coast ULSD (Argus) Up-Down BALMO Swap Futures	GUD	1100	One month and the following month listed 10 business days prior to the start of the contract month.
Gulf Coast Jet (Argus) Up-Down BALMO Swap Futures	GBA	1099	One month and the following month listed 10 business days prior to the start of the contract month.
RBOB Gasoline vs. Euro-bob Oxy (Argus) NWE Barges (1000mt) Swap Futures	EXR	1090	36 consecutive months
NY 3.0% Fuel Oil vs. Gulf Coast No. 6 Fuel Oil 3.0% (Platts) Swap Futures	FOC	1086	36 consecutive months
NY 2.2% Fuel Oil vs. Gulf Coast No. 6 Fuel Oil 3.0% (Platts) Swap Futures	NYC	1087	36 consecutive months
NY 0.7% Fuel Oil vs. NY 1.0% Fuel Oil (Platts) Swap Futures	NYI	1088	36 consecutive months
Gulf Coast Unl 87 Gasoline M2 (Platts) vs. RBOB BALMO Swap Futures	GBB	1089	One month and the following month listed 10 business days prior to the start of the contract month.

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.

CONTRACT SPECIFICATIONS

- Contract Size:**
 FOC, NYC, NYI, RBB, HOB, GCI = 1,000 Barrels
 GBB, UGG, RBG, GUD, GBA = 42,000 Gallons
 EXR = 350,000 Gallons
- Termination of Trading:** Trading shall cease on the last business day of the contract month.
- Minimum Price Tick:**
 FOC, NYC, NYI, RBB, HOB, GCI = \$0.001
 EXR, GBB, UGG, RBG, GUD, GBA = \$0.0001
- Value per Tick:**
 FOC, NYC, NYI, RBB, HOB, GCI = \$1.00
 GBB, UGG, RBG, GUD, GBA = \$4.20
 EXR = \$35.00
- Final Settlement Price:**
 FOC, NYC, NYI, RBB, HOB, GCI: minimum settlement tick = \$0.001
 EXR, GBB, UGG, RBG, GUD, GBA: minimum settlement tick = \$0.0001
- 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).
- Exchange Fees:**

Contract	CME ClearPort Rates		NY Trading Floor Rates		Cash Settlement Fee	
	Member	Non-Member	Member	Non-Member	Member	Non-Member
RBOB Gasoline vs. Brent Crack Spread 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		
Heating Oil vs. Brent Crack Spread 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		
Gulf Coast No.6 Fuel Oil 3.0% (Platts) vs. Brent Crack Spread 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		
Gulf Coast Unl 87 Gasoline M2 (Argus) 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		
Gulf Coast Unl 87 Gasoline M2 (Argus) vs. RBOB Spread 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		
Gulf Coast ULSD (Argus) Up-Down BALMO 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		
Gulf Coast Jet (Argus) Up-Down BALMO 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		

RBOB Gasoline vs. Euro-bob Oxy (Argus) NWE Barges (1000mt) Swap Futures	Member	\$6.00	Member	\$6.00	Member	\$1.00
	Non-Member	\$9.00	Non-Member	\$9.00	Non-Member	\$1.00
			Blended Floor	\$7.50		
NY 3.0% Fuel Oil vs. Gulf Coast No. 6 Fuel Oil 3.0% (Platts) 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		
NY 2.2% Fuel Oil vs. Gulf Coast No. 6 Fuel Oil 3.0% (Platts) 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		
NY 0.7% Fuel Oil vs. NY 1.0% Fuel Oil (Platts) 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		
Gulf Coast Unl 87 Gasoline M2 (Platts) vs. RBOB BALMO Swap Futures	Member	\$0.85	Member	\$0.85	Member	\$0.10
	Non-Member	\$1.35	Non-Member	\$1.35	Non-Member	\$0.10
			Blended Floor	\$1.10		

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