

Special Executive Report

S-5047

November 4, 2009

Notification of Listing of European Jet Kerosene (Platts) Cargoes CIF NWE Average Price Option on the NYMEX Trading Floor and through CME ClearPort®

Beginning on Sunday, November 22, 2009 for trade date Monday, November 23, 2009, the New York Mercantile Exchange, Inc. ("NYMEX") will list for trading on the NYMEX trading floor and for clearing through CME ClearPort® a European Jet Kerosene (Platts) Cargoes CIF NWE Average Price Option. The option contract is listed with NYMEX, and subject to, the rules and regulations of NYMEX and Chicago Mercantile Exchange Inc. The specifications of the option contract are provided below.

RULE CHAPTER, CODE AND UNDERLYING CALENDAR SWAP

Contract	Chapter No.	Commodity Code	Underlying Calendar Swap
European Jet Kerosene (Platts) Cargoes CIF NWE Average Price Option	651A	30	UJ

OPTION CLASSIFICATION

European-style Option (Exercises on expiration day only)

CONTRACT SIZE

1,000 metric tons

EXPIRATION DATE

The option expires on the last business day of the underlying calendar month.

TRADING UNIT

A long call option will be financially settled on expiration day by the settlement price for the underlying calendar swap less the strike price multiplied by 1,000 metric tons, or zero, whichever is greater. A long put option will be financially settled on expiration day by the strike price less the settlement price of the underlying calendar swap multiplied by 1,000 metric tons, or zero, whichever is greater.

STRIKE PRICE INTERVALS

Five strike prices in increments of \$.50 per metric ton above and below the at-the-money strike price for a total of at least 11 strike prices. Strike price boundaries are adjusted according to futures price movements.

MINIMUM PRICE FLUCTUATION

\$0.01 (1¢) per metric ton.

TRADING MONTHS

36 consecutive monthly contracts beginning with the December 2009 contract month.

TRADING 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).

FEE SCHEDULE

European Jet Kerosene (Platts) Cargoes CIF NWE Average Price Option (½ Turn)	Member	Cross Division (Blended)	Non-Member
ClearPort Clearing	\$6.00		\$9.00
Open Outcry			
Day Trade	\$3.20		
O/N Trade	\$6.00	\$9.00	\$9.00
Cash Settlement	\$6.00		\$9.00
EFS, EFP, Spreads, Strips and ex Pit trades are available at standard member and nonmember rates – no surcharges apply. No block trades acceptable.			