

Special Executive Report

S-5021

October 2, 2009

Notification of Listing of Four 5-Decimal Natural Gas Liquid Average Price Option Contracts on the NYMEX Trading Floor and CME ClearPort[®] Clearing

Beginning on Sunday, October 11, 2009 for trade date Monday, October 12, 2009, the New York Mercantile Exchange, Inc. ("NYMEX") will list for trading on the NYMEX trading floor and for clearing through ClearPort clearing, financially settled average price option contracts on four Natural Gas Liquid contracts as listed in the table below. These option contracts are virtually identical to previously-listed average price option contracts except that these will trade in one-thousandth of a cent (\$.00001) per gallon as opposed to the previous ones which traded in one-hundredth of a cent (\$.0001) per gallon. These new average price option contracts will also trade in strike increments of one-hundredth cent per gallon (\$.0001/gallon). The specifications of these average price option contracts are listed below:

| New 5 DPL Average Price Option Contracts | Chapter | Code |
|----------------------------------------------------------------------|---------|------|
| Mont Belvieu LDH Propane 5 Decimals (OPIS) Average Price Option | 409A | 4H |
| Mont Belvieu Natural Gasoline 5 Decimals (OPIS) Average Price Option | 405A | 4I |
| Mont Belvieu Ethane 5 Decimals (OPIS) Average Price Option | 410A | 4J |
| Mont Belvieu Normal Butane 5 Decimals (OPIS) Average Price Option | 411A | 4K |

Option Classification

Average Price Option (financially settled only on expiration day).

Financial Settlement

A long call option will be financially settled on expiration day by the final settlement price for the underlying futures less the strike price, or zero, whichever is greater. A long put will be financially settled on expiration day by the strike price less the final settlement price for the underlying futures contract, or zero, whichever is greater.

Strike Price Intervals

Twenty strike prices in increments of \$.0001 per gallon above and below the at-the-money strike price, for a total of at least 41 strike prices. Strike price boundaries are adjusted according to futures price movements.

Expiration Dates

The expiration date is the last business day of the underlying month of the futures contract.

Minimum Price Fluctuation

\$.00001 (1¢) per gallon.

Contract Size

42,000 gallons.

Trading Months

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

Fee Schedule FEES

| (½ Turn) | Member | Cross Division (Blended) | Non-Member |
|-----------------------------------------------------------------------------------------------------------------------------------------------------|--------|-----------------------------|------------|
| ClearPort | \$1.75 | | \$2.50 |
| | | | |
| Open Outcry | | | |
| Day Trade | \$.45 | | |
| O/N Trade | \$.70 | \$.95 | \$1.45 |
| | | | |
| Cash Settlement | \$.90 | | \$1.15 |
| EFS, EFP, Spreads, Strips and ex Pit trades are available at standard member and nonmember rates – no surcharges apply. No block trades acceptable. | | | |

For additional information, please contact the NYMEX Marketing hotline at 212-299-2301, email exchangeinformation@cmegroup.com with any questions or visit www.nymex.com.