

## Special Executive Report

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S-4961

August 12, 2009

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**Notification of Listing of Three Electricity Options on NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Swap, NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Swap, and NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Swap**

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Beginning on Sunday, August 23, 2009 for trade date Monday, August 24, 2009, the New York Mercantile Exchange, Inc. ("NYMEX") will dually list for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort®, American-style option contracts on NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Swap; NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Swap; NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Swap. These options are listed by and subject to the rules and regulations of NYMEX. The specifications of these option contracts are listed below:

<b>Product</b>	<b>Code</b>	<b>Rule Chapter</b>	<b>Underlying Futures</b>
NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Option	9T	902a	K3
NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Option	9U	904a	T3
NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Option	9V	906a	D3

### Option Classification

American-style Option (Exercises into underlying futures contract close of business any business day up to expiration).

### Futures Exercise

A NYISO 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Option put or call option contract traded on the Exchange represents an option to assume a short or long position in the underlying NYISO 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures contract traded on the Exchange.

### Strike Price Intervals

Twenty strike prices in increments of \$.50 per MWh 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 second to last business day prior to the futures contract month.

### Minimum Price Fluctuation

\$0.01 (1¢) per MWh.

### Contract Size

80 MWh.

### Trading Months

Consecutive monthly contracts for the balance of current year plus three additional calendar years beginning with the September 2009 contract.

**Fee Schedule for the NYISO 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Option contracts**

(½ Turn)	Member	Cross Division (Blended)	Non-Member
CME ClearPort	\$.40		\$.40
Block Trading Surcharges	N/A	N/A	N/A
Open Outcry			
Day Trade	\$.40		
O/N Trade	\$.40		\$.40
EOO	\$.40		\$.40
Futures Resulting from Exercise	\$.40		\$.40
EFS, EFP, Spreads, Strips and ex Pit trades are available at standard member and nonmember rates – no surcharges apply.			
	House Account		Customer Account
Exercise	\$.40		\$.40

Please contact the NYMEX Marketing hotline at 212-299-2301, or email [exchangeinformation@cmegroup.com](mailto:exchangeinformation@cmegroup.com) with any questions. In addition, please visit [www.nymex.com](http://www.nymex.com) for other additional information.