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March 19, 2009

VIA E-MAIL

Mr. David Stawick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

**Re: Rule Certification. New York Mercantile Exchange, Inc. Submission #09.33:
Notification Regarding the Listing of Fourteen (14) New Petroleum Futures
Contracts on CME ClearPort® Clearing and Trading Systems**

Dear Mr. Stawick:

The New York Mercantile Exchange, Inc. ("NYMEX" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying the listing of fourteen (14) new petroleum futures contracts for trading on CME ClearPort trading system and for submission for clearing on CME ClearPort clearing system.

The fourteen (14) new petroleum futures contracts, commodity codes and rule chapters are listed below.

CONTRACT	CODE	RULE CHAPTER
Argus Biodiesel RME FOB Rdam Swap	1A	317
Brent CFD (Platts) vs. Brent Front Month (Platts) Swap	1C	319
Group Three Unleaded Gasoline (Platts) Swap	A9	322
Group Three Unleaded Gasoline (Platts) vs. RBOB Spread Swap	A8	323
Group Three ULSD (Platts) Swap	A7	324
Group Three ULSD (Platts) vs. Heating Oil Spread Swap	A6	325
RBOB Gasoline BALMO Swap	1D	326
RBOB Crack Spread BALMO Swap	1E	327
Heating Oil BALMO Swap	1G	328
Heating Oil Crack Spread BALMO Swap	1H	329
Gulf Coast Gasoline Crack Spread BALMO Swap	1J	336
Gasoline Up-Down BALMO Swap	1K	337
ULSD Up-Down BALMO Swap	1L	338
Jet Up-Down BALMO Swap	1M	339

These fourteen (14) new petroleum futures contracts will be cash-settled and will be listed on the CME ClearPort electronic trading and clearing systems beginning at 6:00 p.m. on Sunday, March 22, 2009 for trade date Monday, March 23, 2009.

The contracts will be available during normal trading hours on CME ClearPort electronic clearing and trading systems. Electronic trading and clearing is conducted from 6:00 p.m. Sunday until 5:15 p.m. Friday (New York Prevailing time) via the CME ClearPort electronic clearing and trading systems. There is a 45-minute break each day between 5:15 p.m. (current trade date) and 6:00 p.m. (next trade date).

The first listed month for all fourteen (14) new petroleum futures contracts will be the April 2009 contract month. The eight BALMO swap futures contracts will be listed for up to two consecutive months. The Brent CFD (Platts) vs. Brent Front Month (Platts) Swap futures contract will be listed for up to 3 consecutive months. The Argus Biodiesel RME FOB Rdam Swap futures contract will be listed for up to 24 consecutive months. The Group Three Unleaded Gasoline (Platts) Swap, Group Three Unleaded Gasoline (Platts) vs. RBOB Spread Swap, Group Three ULSD (Platts) Swap, and Group Three ULSD (Platts) vs. Heating Oil Spread Swap futures contracts will be listed for up to 36 consecutive months.

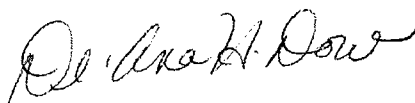
In addition, the Exchange will allow exchange of futures for physical ("EFP") and exchange of futures for swap ("EFS") transactions to be submitted through the CME ClearPort electronic clearing system. The EFP and EFS transactions in these futures contracts will be governed by the provisions of Exchange Rules 6.21 and 6.21A, respectively.

Although the supplemental market information attached herewith includes the recommended position limits for the fourteen (14) new petroleum futures contracts, a separate filing will be submitted to the Commission to self-certify those position limits.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rules 40.2 and 40.6, the Exchange hereby certifies that the attached contracts comply with the Act, including regulations under the Act.

Should you have any questions concerning the above, please contact Daniel Brusstar at (212) 299-2604 or the undersigned at (202) 638-3838.

Sincerely,



De'Ana H. Dow
Managing Director
Government Relations

Attachments: Contract Terms and Conditions
Supplemental Market Information

Argus Biodiesel RME FOB Rdam Swap

317.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

317.02 Floating Price

The Floating Price for each contract month is equal to the arithmetic average of the mid-point of the bid and ask quotations from Argus Biofuels publication for RME under the heading “Rapeseed OME fob Rotterdam” for each business day that the Floating Price is determined during the contract month.

317.03 Contract Quantity and Value

The contract quantity shall be 100 metric tons. Each contract shall be valued as the contract quantity (100) multiplied by the settlement price.

317.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

317.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per metric ton. The minimum price fluctuation shall be \$0.001 per metric ton. There shall be no maximum price fluctuation.

317.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

317.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

317.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

317.09 Disclaimer

Argus Media (“Argus”) licenses the New York Mercantile Exchange, Inc. (“NYMEX”) to use various Argus price assessments in connection with the trading of the contract.

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Brent CFD (Platts) vs. Brent Front Month (Platts) Swap

319.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

319.02 Floating Price

The Floating Price for each Brent Contract for Differences (CFD) contract is the weekly arithmetic average of the mid-point between the high and low quotations from the Platts Crude Oil Marketwire for the CFD assessment which is based on Dated Brent minus the first month Brent (also referred to BFOE) cash price for each business day that both prices are determined during the contract month.

319.03 Contract Quantity and Value

The contract quantity shall be 1,000 U.S. barrels. Each contract shall be valued as the contract quantity (1,000) multiplied by the settlement price.

319.04 Contract Listing Schedule

Trading shall be conducted in contracts in such duration as shall be determined by the Exchange.

319.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per barrel. The minimum price fluctuation shall be \$0.001 per barrel. There shall be no maximum price fluctuation.

319.06 Termination of Trading

Trading shall cease on the last business day of the week of the contract period.

319.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract.

319.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

319.09 Disclaimer

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Group Three Unleaded Gasoline (Platts) Swap

322.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

322.02 Floating Price

The Floating Price for each contract month is equal to the arithmetic average of the Platts Group Three Unleaded gasoline mean for each business day that the Floating Price is determined during the contract month.

322.03 Contract Quantity and Value

The contract quantity shall be 42,000 gallons. Each contract shall be valued as the contract quantity (42,000) multiplied by the settlement price.

322.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

322.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per gallon. The minimum price fluctuation shall be \$0.0001 per gallon. There shall be no maximum price fluctuation.

322.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

322.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

322.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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Group Three Unleaded Gasoline (Platts) vs. RBOB Spread Swap

323.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

323.02 Floating Price

The Floating Price for each contract month is equal to the arithmetic average of Platts Group Three Unleaded Gasoline mean minus the NYMEX RBOB Gasoline Futures first nearby contract month settlement price for each business day that both prices are determined during the contract month.

For purposes of determining the Floating Price, the Platts Group Three Unleaded Gasoline mean will be rounded each day to the nearest thousandth of a cent.

323.03 Contract Quantity and Value

The contract quantity shall be 42,000 gallons. Each contract shall be valued as the contract quantity (42,000) multiplied by the settlement price.

323.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

323.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per gallon. The minimum price fluctuation shall be \$0.0001 per gallon. There shall be no maximum price fluctuation.

323.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

323.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

323.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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Group Three ULSD (Platts) Swap

324.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

324.02 Floating Price

The Floating Price for each contract month is equal to the arithmetic average of the Platts Group Three ULSD mean for each business day that the Floating Price is determined during the contract month.

324.03 Contract Quantity and Value

The contract quantity shall be 42,000 gallons. Each contract shall be valued as the contract quantity (42,000) multiplied by the settlement price.

324.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

324.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per gallon. The minimum price fluctuation shall be \$0.0001 per gallon. There shall be no maximum price fluctuation.

324.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

324.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

324.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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Group Three ULSD (Platts) vs. Heating Oil Spread Swap

325.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

325.02 Floating Price

The Floating Price for each contract month is equal to the arithmetic average of the Platts Group Three ULSD mean minus the NYMEX New York Harbor No. 2 Heating Oil Futures first nearby contract month settlement price for each business day that both prices are determined during the contract month.

For purposes of determining the Floating Price, the Platts Group Three ULSD mean will be rounded each day to the nearest thousandth of a cent.

325.03 Contract Quantity and Value

The contract quantity shall be 42,000 gallons. Each contract shall be valued as the contract quantity (42,000) multiplied by the settlement price.

325.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

325.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per gallon. The minimum price fluctuation shall be \$0.0001 per gallon. There shall be no maximum price fluctuation.

325.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

325.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

325.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

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RBOB Gasoline BALMO Swap

326.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

326.02 Floating Price

The Floating Price for each contract month is equal to the balance-of-month arithmetic average of the NYMEX Gasoline Blendstock RBOB futures first nearby contract month settlement price for each business day that the Floating Price is determined during the contract month, starting from the selected start date through the end of the contract month.

326.03 Contract Quantity and Value

The contract quantity shall be 42,000 gallons. Each contract shall be valued as the contract quantity (42,000) multiplied by the settlement price.

326.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

326.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per gallon. The minimum price fluctuation shall be \$0.0001 per gallon. There shall be no maximum price fluctuation.

326.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

326.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

326.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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RBOB Crack Spread BALMO Swap

327.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

327.02 Floating Price

The Floating Price for each contract month is equal to the balance-of-month arithmetic average of the NYMEX Gasoline Blendstock RBOB Futures first nearby contract month settlement price minus the NYMEX Light Sweet Crude Oil Futures first nearby contract month settlement price for each business day that both prices are determined during the contract month, starting from the selected start date through the end of the contract month. For purposes of determining the Floating Price, the gasoline price will be converted each day to U.S. dollars and cents per barrel, rounded to the nearest cent.

327.03 Contract Quantity and Value

The contract quantity shall be 1,000 barrels. Each contract shall be valued as the contract quantity (1,000) multiplied by the settlement price.

327.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

327.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per barrel. The minimum price fluctuation shall be \$0.01 per barrel. There shall be no maximum price fluctuation.

327.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

327.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

327.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

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Heating Oil BALMO Swap

328.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

328.02 Floating Price

The Floating Price for each contract month is equal to the balance-of-month arithmetic average of the NYMEX Heating Oil Futures first nearby contract month settlement price for each business day that the Floating Price is determined during the contract month, starting from the selected start date through the end of the contract month.

328.03 Contract Quantity and Value

The contract quantity shall be 42,000 gallons. Each contract shall be valued as the contract quantity (42,000) multiplied by the settlement price.

328.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

328.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per gallon. The minimum price fluctuation shall be \$0.0001 per gallon. There shall be no maximum price fluctuation.

328.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

328.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

328.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

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Heating Oil Crack Spread BALMO Swap

329.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

329.02 Floating Price

The Floating Price for each contract month is equal to the balance-of-month arithmetic average of the NYMEX Heating Oil Futures first nearby contract month settlement price minus the NYMEX Light Sweet Crude Oil Futures first nearby contract month settlement price for each business day that both prices are determined during the contract month, starting from the selected start date through the end of the contract month. For purposes of determining the Floating Price, the gasoline price will be converted each day to U.S. dollars and cents per barrel, rounded to the nearest cent.

329.03 Contract Quantity and Value

The contract quantity shall be 1,000 barrels. Each contract shall be valued as the contract quantity (1,000) multiplied by the settlement price.

329.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

329.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per barrel. The minimum price fluctuation shall be \$0.01 per barrel. There shall be no maximum price fluctuation.

329.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

329.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

329.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

329.09 Disclaimer

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Gulf Coast Gasoline Crack Spread BALMO Swap

336.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

336.02 Floating Price

The Floating Price for each contract month is equal to the balance-of-month arithmetic average of the of the high and low quotations from Platts for U.S. Gulf Coast Unl 87 pipeline minus the NYMEX Light Sweet Crude Oil Futures first nearby contract month settlement price for each business day that both prices are determined during the contract month, starting from the selected start date through the end of the contract month. For purposes of determining the Floating Price, the U.S. Gulf Coast Unl 87 pipeline mean will be converted each day to U.S. dollars and cents per barrel, rounded to the nearest cent.

336.03 Contract Quantity and Value

The contract quantity shall be 1,000 U.S. barrels. Each contract shall be valued as the contract quantity (1,000) multiplied by the settlement price.

336.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

336.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per barrel. The minimum price fluctuation shall be \$0.01 per barrel. There shall be no maximum price fluctuation.

336.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

336.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

336.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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Gasoline Up-Down BALMO Swap

337.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

337.02 Floating Price

The Floating Price for each contract month is equal to the balance-of-month arithmetic average of the Platts U.S. Gulf Coast Unl 87 gasoline pipeline mean minus the NYMEX New York Harbor Gasoline Blendstock RBOB Futures first nearby contract month settlement price for each business day that both prices are determined during the contract month, starting from the selected start date through the end of the contract month.

337.03 Contract Quantity and Value

The contract quantity shall be 42,000 gallons. Each contract shall be valued as the contract quantity (42,000) multiplied by the settlement price.

337.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

337.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per gallon. The minimum price fluctuation shall be \$0.0001 per gallon. There shall be no maximum price fluctuation.

337.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

337.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

337.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

337.09 Disclaimer

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ULSD Up-Down BALMO Swap

338.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

338.02 Floating Price

The Floating Price for each contract month is equal to the balance-of-month arithmetic average of the Platts U.S. Gulf Coast ULSD pipeline mean minus the NYMEX New York Harbor Heating Oil Futures first nearby contract month settlement price for each business day that both prices are determined during the contract month, starting from the selected start date through the end of the contract month.

338.03 Contract Quantity and Value

The contract quantity shall be 42,000 gallons. Each contract shall be valued as the contract quantity (42,000) multiplied by the settlement price.

338.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

338.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per gallon. The minimum price fluctuation shall be \$0.0001 per gallon. There shall be no maximum price fluctuation.

338.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

338.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

338.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

338.09 Disclaimer

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Jet Up-Down BALMO Swap

339.01 Scope

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

339.02 Floating Price

The Floating Price for each contract month is equal to the balance-of-month arithmetic average of the Platts U.S. Gulf Coast Jet/Kero 54 pipeline mean minus the NYMEX New York Harbor Heating Oil Futures first nearby contract month settlement price for each business day that both prices are determined during the contract month, starting from the selected start date through the end of the contract month.

339.03 Contract Quantity and Value

The contract quantity shall be 42,000 gallons. Each contract shall be valued as the contract quantity (42,000) multiplied by the settlement price.

339.04 Contract Months

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

339.05 Prices and Fluctuations

Prices shall be quoted in U.S. dollars and cents per gallon. The minimum price fluctuation shall be \$0.0001 per gallon. There shall be no maximum price fluctuation.

339.06 Termination of Trading

Trading shall cease on the last business day of the contract month.

339.07 Final Settlement

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

339.08 Exchange of Futures for, or in Connection with, Product and Exchange of Futures for, or in Connection with, Swap Transactions

Any exchange of futures for, or in connection with, product (EFP) or exchange of futures for, or in connection with, swap transactions (EFS) shall be governed by the provisions of Rules 6.21 and 6.21A, respectively.

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SUPPLEMENTAL MARKET INFORMATION

I. PRICE SOURCES

Platts and Argus

The price reporting services used for the final settlement of the 14 new petroleum swap futures contracts attached herewith are Platts, a division of The McGraw-Hill Companies, Inc. (“Platts”) and Argus Media (“Argus”). These price sources are the major pricing services used in the OTC market for pricing of swap futures contracts, and their utilized methodology is well-known in the oil industry.

The New York Mercantile Exchange, Inc. (“NYMEX” or the “Exchange”) has license agreements with Platts and Argus to utilize their pricing data. Platts and Argus determine their price services by conducting telephone surveys and collecting electronic data from multiple market participants. The Platts and Argus price services are widely used and serve as benchmarks in the energy industry.

II. PETROLEUM MARKETS, PARTICIPANTS AND SPECULATIVE LIMITS

A. European Biodiesel Market

Description

The European biodiesel market in Amsterdam-Rotterdam-Antwerp (“ARA”) in The Netherlands represents the largest hub in Europe for petroleum products and boasts an extensive storage and refining capacity. The ARA market is a vibrant import hub for renewable fuels, with approximately 3.5 million to 4.0 million metric tons per year of biodiesel production supplied by facilities in The Netherlands, Germany and France. This data is equivalent to the total monthly biodiesel deliverable supply of approximately 300,000 metric tons, or two million barrels. The ARA market is the main supply center for European biodiesel fuels.

The link below provides production data for the European biodiesel market, as reported by the European Biodiesel Board, which is the largest biodiesel association in Europe.

<http://www.ebb-eu.org/stats.php>

Cash/OTC Markets

The European biodiesel market is priced in units of dollars per metric ton. The conversion factor is 7.45 barrels per metric ton. The estimated trading volume of rapeseed biodiesel (RME) converted to barrel equivalents in the ARA cash market is approximately 100,000 to 150,000 barrels per day. The typical transaction size is around 35,000 to 40,000 barrels. The volume of spot transactions represents more than half of all cash transactions, and the balance of trades are longer-term contracts. There is active trading in forward cash deals and in the over-the-counter (“OTC”) swaps market. The bid/ask spreads are typically in increments of 50 cents per metric ton (or around 0.10 cents per gallon equivalent).

The final settlement price for the Argus Biodiesel RME FOB Rdam Swap futures contract is based on Argus price references. The Argus methodology for biodiesel is provided in detail at the link below under the heading “Argus Biofuels”.

http://web04.us.argusmedia.com/ArgusStaticContent//Meth/Biofuels_meth_latest.pdf

Market Participants

The market participation in European biodiesel is diverse, and the participants include 30 to 40 commercial companies. A partial listing is as follows:

Refiners	Traders/End Users	Brokers	Financial (Swaps)
ConocoPhillips	Hess Energy Trading	GFI Starsupply	Citibank
Valero	Vitol	PVM	Deutsche Bank
Shell	Glencore	MF Global	Barclays
ExxonMobil	Sempra	ICAP	
BP	Trafigura	Dropet	
Total	Cargill	TFS	
Koch Petroleum	Morgan Stanley		
Repsol	Goldman Sachs		
CEPSA	Koch		
Netherlands Refining	Mabanaft		
OMV	Phibro		
	Arcadia		
	Mercuria		

Speculative Limits

The Exchange has set the spot month limit for the Argus Biodiesel RME FOB Rdam Swap futures contract at 500 contracts of 100 metric tons each (equivalent to around 375,000 barrels), which is approximately 15% of the monthly deliverable supply for biodiesel in the ARA market.

B. Brent Crude Oil Market

Description

The Brent crude oil market represents a robust and liquid trading hub in Europe. Brent consists of a blend of four light, sweet crude oil grades from the North Sea: Brent; Forties; Oseberg; and Ekofisk (collectively known as “BFOE” and commonly called “Brent”). Brent serves as an international benchmark grade. According to data collected by consulting firm Consilience Energy Advisory Group, the total production of BFOE is approximately 1.5 million barrels per day.

Cash/OTC Markets

The Brent cash market typically trades in cargo size units of 600,000 barrels. Based on conversations with market participants, we believe that ten to fifteen cargo-size transactions are traded on a daily basis. Furthermore, Platts has confirmed that twenty to thirty active participants contribute daily to its price indices. This practice demonstrates that the Platts price indices are determined competitively and without instances of abuse. These factors, among other things, contribute to a highly liquid BFOE cash market involving diverse commercial companies.

In the OTC swaps market, Brent is considered a highly liquid benchmark derivative instrument because of its daily trading volume of approximately seven million to ten million barrels. The typical

OTC transaction size consists of 100,000 barrels, with 75 to 100 transactions traded daily in the OTC swaps market. The bid/ask spreads are typically in increments of 10 cents per barrel, which reflects robust liquidity in the OTC market. In addition, the Brent futures market is highly liquid. The average daily trading volume of the ICE Brent Futures contract during 2008 is more than 250,000 contracts, with open interest of over 550,000 contracts.

Market Participants

The market participation in the Brent market is diverse and includes many of the same commercial entities that are active in the New York Harbor cash market. The Brent cash and OTC markets consist of at least 30 to 40 commercial companies, including the following:

Refiners	Traders/End Users	Brokers	Financial (Swaps)
ConocoPhillips	Hess Energy Trading	GFI Starsupply	Citibank
Valero	Vitol	PVM	Deutsche Bank
Shell	Glencore	Man Financial	Barclays
ExxonMobil	Arcadia	ICAP	AIG
BP	Northville	Aspen Oil	
Total	Cargill	Prebon	
OMV	Morgan Stanley	TFS	
Repsol	Goldman Sachs	Amerex	
Chevron	Koch		
Marathon	Mabanaft		
Sunoco	Phibro		
AGIP	Mercuria		
	Sempra		
	Trafigura		
	RWE Trading		

Speculative Limits

The Exchange has set the spot month limit for the Brent CFD (Platts) vs. Brent Front Month (Platts) Swap futures contract at 1,000 contracts (or one million barrels), which is less than 3% of the monthly deliverable supply of Brent (BFOE) crude oil in the European market.

C. Group Three Gasoline and Diesel Markets

Description

The Group Three petroleum products market is concentrated in the Midcontinent region, mainly Oklahoma and Missouri as this region encompasses a large production and consumption. The Group Three petroleum products market also serves as a trading hub for the Midcontinent region. The trading hub, located near Tulsa, Oklahoma, has a vast network of pipelines that supply gasoline and diesel fuel from oil refineries to a key consumption center in the Midwest. There are three major

products pipelines that supply gasoline and diesel fuel from Houston refineries to the Group Three area: Explorer Pipeline, TEPPCO Pipeline, and Magellan Pipeline.

According to data collected by the Energy Information Administration of the U.S. Department of Energy (“EIA”) which reflects consumption by state, the demand for gasoline in the Group Three region (Oklahoma and Missouri) is more than 300,000 barrels per day. Furthermore, diesel fuel demand for the on-highway diesel fuel known as Ultra-low Sulfur Diesel (“ULSD”) is approximately 150,000 barrels per day. The EIA statistics showing consumption data by state for gasoline and diesel fuel can be viewed at the link below:

http://tonto.eia.doe.gov/dnav/pet/pet_cons_prim_dc_u_SIL_m.htm

The EIA provides data (with a breakdown by state) on inventories of gasoline and ULSD in Padd 2. The data show substantial stocks of gasoline and ULSD in Oklahoma, a key supply area in the Midwest. According to the most recent EIA data, gasoline inventories in Oklahoma were nearly 1.3 million barrels, and ULSD (with less than 15 ppm sulfur) inventories were 900,000 barrels. The EIA stock data with a breakdown by state can be viewed at the link below:

http://tonto.eia.doe.gov/dnav/pet/pet_stoc_st_dc_SIL_mdbl_m.htm

The refinery production of gasoline in the Group Three (Oklahoma) region is approximately 450,000 barrels per day, while production of ULSD is around 300,000 barrels per day. The monthly physical supply of gasoline in the Group Three (Oklahoma) region is approximately 15 million barrels, while the total monthly supply of ULSD is approximately nine million barrels. The refinery production data in the Group Three area is available from the EIA at the link below, with a regional breakdown for the tri-state area of Oklahoma, Kansas and Missouri.

http://tonto.eia.doe.gov/dnav/pet/pet_pnp_refp_dc_r2c_mdblpd_m.htm

Cash/OTC Markets

In addition to serving as a trading hub for the Midcontinent region, the Group Three market is a key transshipment point for petroleum products that are delivered via pipeline from Houston, Texas. The market participation is diverse and includes many of the same commercial entities that are active in the Gulf Coast market. The estimated daily trading volume of gasoline in the Group Three cash market is approximately 400,000 to 500,000 barrels. Furthermore, the estimated daily trading volume of ULSD in the Chicago cash market is approximately 200,000 to 300,000 barrels.

The typical transaction size in the Group Three gasoline and ULSD cash markets is 25,000 barrels, with dozens of separate transactions occurring daily. The volume of spot transactions is more than half of all cash transactions, and the balance of trades are longer-term contracts. There is active trading in forward cash deals on the Explorer and Magellan Pipelines (which link Houston with the Chicago market). The bid/ask spreads are typically in increments of one-quarter cent, although it can narrow to one-tenth cent spreads when the cash market is active.

In the OTC swaps market, Group Three gasoline and ULSD swaps are liquid derivative instruments. The estimated daily trading volume in OTC gasoline swap market is 300,000 barrels. The estimated daily trading volume in the OTC diesel swap market is 200,000 barrels. Based on conversations with market participants, the typical OTC transaction size is 25,000 barrels, with 20 to 25 transactions traded daily in the OTC swaps market. The bid/ask spreads are typically in increments of 10 to 20

cents per barrel, which reflects robust liquidity in the OTC market. The final settlement prices for the Group Three contracts are based on the Platts reference prices.

Market Participants

The Group Three cash market and OTC market participants are diverse and include at least 25 to 30 commercial companies. A partial listing is as follows:

Refiners	Traders/End Users	Brokers	Financial (Swaps)
ConocoPhillips	Hess Energy Trading	GFI Starsupply	Citibank
Valero	Vitol	FC Stone	Deutsche Bank
Shell	Pilot Travel Centers	Echo Energy	Barclays
ExxonMobil	Trafigura	MOAB	
BP	Northville	United Energy	
Sunoco	Cargill	ICAP	
Chevron	Morgan Stanley	TFS	
Citgo	Goldman Sachs (J. Aron)		
Marathon Ashland	Federal Express		
Koch Petroleum	UPS		

Speculative Limits

The Exchange has set the speculative limits for the spot month for the two new Group Three unleaded gasoline futures contracts to be aggregated at 1,000 contracts (equivalent to one million barrels), which represent 8% of the estimated monthly deliverable supply of 15 million barrels of gasoline.

The Exchange has set the speculative limits for the spot month for the two new Group Three ULSD futures contracts to be aggregated at 1,000 contracts (equivalent to one million barrels), which represent 12% of the estimated monthly deliverable supply of nine million barrels.

D. New York Harbor Petroleum Products Market

Description

There are eight new balance-of-month (“BALMO”) contracts that allow for partial-month average prices for existing calendar-month swap futures. Four of the new BALMO contracts contained in this submission are based on the NYMEX Heating Oil and RBOB Gasoline Futures contracts; the other four BALMO contracts are based on existing Gulf Coast petroleum products swaps contracts (discussed in subsection E of the Supplemental Market Information). The New York Harbor gasoline and distillates markets are highly diverse and actively traded by refiners, traders, importers, and smaller distributors. Below is a list of the market participants, including the New York Harbor fuel distributors that are active in the cash market. The EIA is the main source for data related to the underlying cash markets.

Cash/OTC Markets

The New York Harbor gasoline market is an active trading and import hub for gasoline, with gasoline imports of over 500,000 barrels per day. The metropolitan New York-New Jersey-Connecticut area consumes over 500,000 barrels per day of Reformulated Gasoline using a 10% blend of ethanol (RBOB refers to the Reformulated Gasoline Blendstock prior to the addition of 10% ethanol). In addition, gasoline imports are transshipped through New York Harbor to other points in the Northeast, including Upstate New York and Connecticut. The daily trading volume of gasoline in the New York Harbor cash market is over one million barrels per day.

The EIA data on stocks for gasoline and heating oil are available by Padd and for the Central Atlantic region (i.e., location of New York Harbor) at the link below:

http://tonto.eia.doe.gov/dnav/pet/pet_stoc_wstk_dcu_nus_w.htm

The EIA demand data on a state-by-state basis can be viewed at the link below:

http://tonto.eia.doe.gov/dnav/pet/pet_cons_prim_dcu_nus_m.htm

The weekly EIA imports data are available by Padd at the link below:

http://tonto.eia.doe.gov/dnav/pet/pet_move_wkly_dc_R10-Z00_mbbldpd_w.htm

The distillate market is composed of the heating oil pool and the ULSD segment. The demand for distillate fuel in the New York metropolitan area is 200,000 to 250,000 barrels per day. The sources of distillate supply include local refineries, imports, and the Colonial Pipeline from Houston, Texas. The trading volume in the New York Harbor distillate cash market is around 500,000 barrels per day. The typical transaction size in the diesel cash market is 25,000 barrels. Most of the cash deals are spot transactions. The typical bid/ask spread is one-quarter cent (i.e., 25 points or \$0.0025). Extensive data from the EIA are available on stocks and imports.

The final settlement prices for the New York Harbor RBOB and Heating Oil BALMO Swap futures contracts are based on the NYMEX settlement prices.

In addition, there is a vibrant OTC, cash-settled, swaps market based on the NYMEX New York Harbor Heating Oil and RBOB Gasoline futures contracts. The OTC market is utilized by several market participants to manage their fuel price risk (see the list below). The New York Harbor OTC swaps are structured as look-alike instruments that utilize the settlement prices from the underlying NYMEX Heating Oil and RBOB Gasoline futures contracts. The liquidity in these OTC swaps is highly robust, with an average daily trading volume exceeding two million barrels for both the OTC Heating Oil and RBOB Gasoline swaps. The typical OTC transaction size is 25,000 barrels, with very narrow bid/ask spreads of one-eighth cent to one-quarter cent (i.e., \$0.00125 to \$0.0025).

Market Participants

The New York Harbor cash market and OTC market participants are diverse and include around 25 to 30 commercial companies. A partial listing is as follows:

Refiners	Traders/End Users	Brokers	Financial (Swaps)
ConocoPhillips	Statoil	GFI Starsupply	Citibank
Valero	Vitol	First National	Deutsche Bank
Shell	Glencore	Echo Energy	Barclays

ExxonMobil	Northville	PVM	BNP Paribas
BP	Koch	United Energy	AIG
Sunoco	Cargill	ICAP	
Amerada Hess	Morgan Stanley	ARC Oil	
Citgo	Goldman Sachs (J. Aron)	Allied Fuels	
Chevron	Irving Oil	Oil Brokers Inc.	
	Lukoil Getty	MOAB	
	Global		
	Sprague		
	Hess Energy Trading		
	George E. Warren		
	Total		

Speculative Limits

The new balance-of-month (BALMO) contracts allow for partial-month average prices for existing calendar-month swaps futures contracts. The Exchange will aggregate the BALMO swap futures contracts with the spot month limits that are set for the underlying calendar month swap futures contracts. The new BALMO contracts will be aggregated with the position limits established for the following underlying contracts:

New BALMO Contracts	Existing Underlying Contracts
RBOB Gasoline BALMO Swap	RBOB Gasoline Financial Swap
RBOB Crack Spread BALMO Swap	RBOB Crack Spread Swap
Heating Oil BALMO Swap	Heating Oil Financial Swap
Heating Oil Crack Spread BALMO Swap	Heating Oil Crack Spread Swap

Below is a summary of the position limits for the new BALMO contracts, which are aggregated with the underlying contracts. Also included is an estimate for the size of the cash market.

Existing Underlying Contracts	Spot Month Limit	Monthly Supply
RBOB Gasoline Financial Swap	1,000 contracts (1 million barrels)	15 million barrels
RBOB Crack Spread Swap	1,000 contracts (1 million barrels)	15 million barrels
Heating Oil Financial Swap	1,000 contracts (1 million barrels)	6 million barrels
Heating Oil Crack Spread Swap	1,000 contracts (1 million barrels)	6 million barrels

E. Gulf Coast Petroleum Products Market

Description

The Gulf Coast petroleum products market represents the largest physical market in the world, with capacity to produce 2.0 million to 2.5 million barrels of gasoline per day, and over one million barrels

of ULSD per day. The production of jet fuel in the Gulf Coast market is over 600,000 barrels per day. The market participation is diverse and includes many of the same commercial entities that are active in the New York Harbor market. The Gulf Coast market provides market participants the opportunity to target their risk management coverage for gasoline traded on the Gulf Coast, which is the primary refining center. This region is essential to gasoline refiners and retailers because the Gulf Coast serves as one of two key trading centers in the cash market; the other being the New York trading center.

Cash/OTC Markets

The estimated trading volume of gasoline in the Gulf Coast cash market is approximately six million to seven million barrels per day. The typical transaction size is 25,000 barrels, with hundreds of separate transactions occurring daily. The volume of spot transactions is more than half of all cash transactions, and the balance of trades are longer-term contracts. There is active trading in forward cash deals on the Colonial Pipeline (which links Houston with the New York Harbor market) and on the Explorer Pipeline (which links Houston to the Midcontinent market). The bid/ask spreads are typically in increments of one-quarter cent, although this can narrow to one-tenth cent spreads when the cash market is active. Gasoline demand has grown about 2% per year for the past several years, and it is currently around 9.0 million barrels per day in the U.S.

The Gulf Coast distillates market (the majority consisting of diesel fuel) has daily trading activity of three million to four million barrels per day in diesel fuel, jet fuel, and heating oil. The typical transaction size in the Gulf Coast distillates market is 25,000 barrels, with over 100 transactions occurring daily. The trading volume is broken down as approximately half occurring as spot transactions, and half as forward deals. There is active trading in forward transactions on the Colonial and Explorer Pipelines. The bid/ask spreads are typically in increments of one-quarter cent. The Gulf Coast market is the main supply center for diesel and jet fuels. Domestic U.S. demand for on-road diesel fuel has increased steadily, and is currently more than 1.3 million barrels per day, while jet fuel demand is around 3.3 million barrels per day.

The EIA refinery production data for gasoline, jet fuel and ULSD for the Gulf Coast area (known as Padd 2) appear at the link below:

http://tonto.eia.doe.gov/dnav/pet/pet_pnp_wiup_dcu_r20_w.htm

The EIA data on stocks for gasoline, ULSD, and jet fuel are available for Padd 2 at the link below:

http://tonto.eia.doe.gov/dnav/pet/pet_stoc_wstk_dcu_r20_w.htm

Market Participants

The Gulf Coast cash market and OTC market participants are diverse and include 40 to 50 commercial companies. A partial listing is as follows:

Refiners	Traders/End Users	Brokers	Financial (Swaps)
ConocoPhillips	Hess Energy Trading	GFI Starsupply	Citibank
Valero	Vitol	First National	Deutsche Bank
Shell	Glencore	Echo Energy	Barclays

ExxonMobil	Trafigura	MOAB	
BP	Northville	United Energy	
Giant Industries	Cargill	AE Bruggemann	
Amerada Hess	Morgan Stanley	ARC Oil	
Citgo	Goldman Sachs (J. Aron)	ICAP	
Marathon Ashland	Koch	TFS	
Koch Petroleum	UPS	Falcon Products	
Chevron	Phibro	Oil Brokers Inc.	
Murphy Oil	Federal Express		
Tesoro			
Total			

Speculative Limits

The new balance-of-month (BALMO) contracts allow for partial-month average prices for existing calendar-month swaps futures contracts. The Exchange will aggregate the BALMO swap futures contracts with the spot month limits that are set for the underlying calendar month swap futures contracts. The new BALMO contracts will be aggregated with the position limits established for the following underlying contracts:

New BALMO Contracts	Existing Underlying Contracts
Gulf Coast Gasoline Crack Spread BALMO Swap	Gulf Coast Gasoline Crack Spread Swap
Gasoline Up-Down BALMO Swap	Gasoline Up-Down Swap
ULSD Up-Down BALMO Swap	ULSD Up-Down Swap
Jet Up-Down BALMO Swap	Jet Up-Down Swap

Below is a summary of the position limits for the new BALMO contracts, which are aggregated with the underlying contracts. Also included is an estimate for the size of the cash market.

Existing Underlying Contracts	Spot Month Limit	Monthly Supply
Gulf Coast Gasoline Crack Spread Swap	1,000 contracts (1 million barrels)	25million barrels
Gasoline Up-Down Swap	1,000 contracts (1 million barrels)	25 million barrels
ULSD Up-Down Swap	1,000 contracts (1 million barrels)	20 million barrels
Jet Up-Down Swap	1,000 contracts (1 million barrels)	15 million barrels