



Special Executive Report

DATE: November 23, 2010

SER#: 5469

SUBJECT: Change of Strike Price Listing Rule for RBOB Gasoline Average Price Option (RA)

Effective trade date Monday December 13, 2010, the New York Mercantile Exchange, Inc. (NYMEX) is implementing revised strike price listing rule for RBOB Gasoline Average Price Option (code: RA). The strike prices for the RBOB Gasoline Average Price Option are currently listed in \$0.01 per gallon increments with a minimum of 61 strike prices. Under the revised rule, strike prices will be listed in \$0.0001 per gallon increments, with a minimum of 41 strike prices. The RBOB Gasoline Average Price Option will continuously be available for open outcry trading and for clearing through CME ClearPort.

(UNDERSCORE denotes addition; ~~STRIKETHROUGH~~ denotes deletion)

386.05 STRIKE PRICES RBOB GASOLINE AVERAGE PRICE OPTION

Twenty strike prices in ~~\$0.04~~ \$0.0001 per gallon increments above and below the at-the-money strike price, and the next ~~10~~ strike prices in ~~\$0.05~~ increments above the highest and below the ~~lowest existing strike prices~~ for a total of at least ~~64~~ 41 strike prices. The at-the-money strike price is the nearest to the previous day's close of the underlying futures contract (RB). Strike price boundaries are adjusted according to the futures price movements.

For more information, please contact Bob Biolsi at 212-299-2610.