



Special Executive Report

DATE: November 23, 2010

SER#: 5470

SUBJECT: Change of Minimum Price Fluctuation for Daily Natural Gas Option (KD)

Effective trade date Monday December 13, 2010, the New York Mercantile Exchange, Inc. (NYMEX) is revising the minimum price fluctuation for Daily Natural Gas Option (code: KD), from one-tenth a cent (\$0.001) to one-hundredth a cent (\$0.0001). As such, Rule 832.05 ("Prices in Daily Natural Gas Option Contracts") will be amended as follows:

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

832.05. PRICES IN DAILY NATURAL GAS OPTION CONTRACTS

Prices shall be quoted in dollars and one hundredths of cents per MMBtu.

The Daily Natural Gas Option is listed for open outcry trading and for clearing through CME ClearPort.

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