



CME Group

A CME/Chicago Board of Trade Company

April 29, 2010

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

C.F.T.C.
OFFICE OF THE SECRETARIAT

2010 APR 30 PM 12 17

**RE: Rule Certification. New York Mercantile Exchange, Inc. Submission
#10-119: Notification of Amendments to Gasoil Average Price Option**

Dear Mr. Stawick:

The New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") hereby notifies the Commodity Futures Trading Commission of amendments to Rule 748.05 ("Strike Prices For Gasoil Average Price Option Contracts"). The Exchange will narrow the strike price listings for Gasoil Average Price options from \$5.00/ton to \$.50/ton. These changes are administrative in nature.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the attached rule amendments comply with the Act, including regulations under the Act. These changes will be made effective on trade date May 3, 2010.

If you have any questions regarding this matter, please contact Robert Levin at (212) 299-2390, Bob Biolsi at (212) 299-2610 or me at (312) 648-5422. Please reference NYMEX Submission No. 10-119 in any related correspondence.

Sincerely,

/s/ Stephen M. Szarmack
Regulatory Counsel

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(UNDERScore denotes addition; ~~Strikethrough~~ denotes deletion)

748.05.

STRIKE PRICES FOR GASOIL AVERAGE PRICE OPTION CONTRACTS

(A) Trading shall be conducted for options with strike prices in increments as set forth below.

(B) On the first business day of trading in an option contract month, trading shall be at the following strike prices: (i) the previous day's settlement price for European Gasoil (ICE) Calendar Swap Futures contracts in the corresponding delivery month rounded off to the nearest ~~fifty-cent~~five-dollar increment strike price unless such settlement price is precisely midway between two ~~five-one~~ dollar increment strike prices in which case it shall be rounded off to the lower ~~fifty-cent~~five-dollar increment strike price and (ii) the twenty ~~five-dollar~~fifty-cent increment strike prices which are twenty increments higher than the strike price described in (i) of this Rule 748.05(B) and (iii) the twenty ~~five-dollar~~fifty-cent increment strike prices which are twenty increments lower than the strike price described in (i) of this Rule 748.05(B).

(C) Thereafter, on any business day prior to the expiration of the option (i) new consecutive five dollar increment ~~strike~~ing prices for both puts and calls will be added such that at all times there will be at least twenty ~~fifty-cent~~five-dollar increment strike prices above and below the at-the-money strike price available for trading in all options contract months.

(D) Notwithstanding the provisions of subsections (A) through (C) of this Rule, if the Board determines that trading in Gasoil Average Price options will be facilitated thereby, the Board may, by resolution, change the increments between strike prices, the number of strike prices which shall be traded on the first day in any new option contract month, the number of new strike prices which will be introduced on each business day or the period preceding the expiration of a Gasoil Average Price option in which no new strike prices may be introduced.