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cme
Chicago Mercantile Exchange

20 South Wacker Drive
Chicago, IL 60606-7499
www.cme.com

August 17, 2006

Ms. Eileen Donovan
Acting Secretary of the Commission
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

RE: CME Rule 588.K. ("Globex No Bust Ranges")
Submission No. 06-72

Dear Ms. Donovan:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commission that the Exchange has approved amendments to Rule 588.K. to include no bust ranges for the NYMEX energy futures contracts that now trade on CME Globex. The NYMEX products that were initially listed have recently changed, with new contracts offered and previous contracts removed. These changes are reflected in the attached rule with additions underlined and previous additions that have since been removed or changed lined out.

The Exchange certifies that this program neither violates nor is inconsistent with any provision of the Commodity Exchange Act or of the rules and regulations thereunder.

If you have any questions regarding this matter, please call me at (312) 338-2861.

Sincerely,

/S/ Stephen M. Szarmack
Director and Associate General Counsel

enc.

588.K. GLOBEX No Bust Ranges

Futures	No Bust Range
Eurodollar and LIBOR	2.5 basis points or less
T-Bills	5 basis points or less
Fed Fund "Turn"	50 basis points or less
Agency Notes	16 ticks or less
Swaps	5 basis points or less
TIIE and CETES	30 ticks or less
CPI Futures	5 basis points or less
Eurozone HICP Futures	25 basis points or less
Currency Futures (except British pound and Mexican Peso)	20 ticks or less
British Pound Futures and Mexican Peso Futures	30 ticks or less
S&P 500 and E-mini S&P 500	6.00 index points or less
S&P Citigroup Growth	4.00 index points or less
S&P Citigroup Value	4.00 index points or less
S&P Midcap 400 and E-mini S&P Midcap 400	4.00 index points or less
S&P Smallcap 600	4.00 index points or less
E-Mini S&P Asia 50	12.00 index points or less
E-Mini MSCI EAFE	12.00 index points or less
S&P 500 Depository Receipts	0.60 index points or less
Russell 2000 and E-mini Russell 2000	4.00 index points or less
E-mini Russell 1000	4.00 index points or less
iShares Russell 2000	0.40 index points or less
Nasdaq-100 and E-mini Nasdaq-100	12.00 index points or less
E-mini Nasdaq Composite	12.00 index points or less
E-mini Nasdaq Biotechnology	12.00 index points or less
Nasdaq-100 Index Tracking Stock	0.30 index points or less
Nikkei 225 ($ and ¥)	60.00 index points or less
S&P 500 Technology SPCTR	3.00 index points or less
S&P 500 Financial SPCTR	3.00 index points or less
Housing Futures	2.00 index points or less
TRAKRS Futures	25 cents or less
Goldman Sachs Commodity Index	2.50 index points or less
CME Weather	25.00 index points or less
Lean Hogs	$0.0050 per pound or less
Live Cattle	$0.0050 per pound or less
Feeder Cattle	$0.0050 per pound or less
Pork Bellies	$0.0050 per pound or less
Butter (Cash-Settled)	$0.0075 per pound or less
Milk	$0.20 per cwt. or less
Urea	$3 per ton or less
DAP	$3 per ton or less
UAN	$3 per ton or less
Ethanol	$.025 per gallon or less
NYMEX Crude Oil and NYMEX miNY Crude Oil	~~$0.80~~ $0.25
NYMEX Brent and NYMEX miNY Brent	~~$0.80~~ $0.25
NYMEX Natural Gas and NYMEX miNY Natural Gas	~~$0.16~~ $0.05
NYMEX Natural Gas (last-day) futures	~~$0.16~~ $0.05
NYMEX Heating Oil and NYMEX miNY Heating Oil	~~$0.02~~ $0.01
NYMEX RBOB Gasoline and NYMEX miNY RBOB Gasoline	~~$0.02~~ $0.01
NYMEX Unleaded Gas	$0.01
NYMEX Propane	$0.01
NYMEX Gas Oil	~~$5.00~~ $4.00
NYMEX Palladium	$5.00 per troy ounce or less
NYMEX Platinum	$10.00 per troy ounce or less

Futures Combinations	
All Eurodollar Combinations	2.5 basis points or less

Intra-Commodity (non-ED and non-E-Livestock) Futures Spreads	5 ticks or less
Intra-Commodity E-Livestock Futures Spreads (Lean Hogs, Live Cattle, Feeder Cattle, Pork Bellies, Milk)	Same as the no bust range of the individual legs
Inter-Commodity (non-ED) Futures Spreads	The wider of the no bust ranges of the two individual legs
All NYMEX Intra-commodity Combinations	Same as the no bust range of the individual legs
~~NYMEX Non implied Crude Oil spreads~~	~~$0.20~~
~~NYMEX Non implied Brent spreads~~	~~$0.20~~
~~NYMEX Non implied Natural Gas spreads~~	~~$0.04~~
~~NYMEX Non implied Natural Gas (last day) spreads~~	~~$0.04~~
NYMEX Inter-Commodity Futures Spreads	The wider of the no bust ranges of the two individual legs
NYMEX Strips	Same as the no bust range of the individual legs
Options on Futures	No Bust Range
Interest Rate Options	
All Eurodollar Covered Strategies	1 basis point
Prices below or equal to 5 basis points	1 basis point
Prices greater than 5 through 15 basis points	1.5 basis points
Prices greater than 15 through 25 basis points	2 basis points
Prices greater than 25 basis points	2.5 basis points
Equity Index Options	
Any premium level	20% of premium (up to 3.00 index points with a minimum of 1 tick) or less
Currency Options	
Any premium level	20% of premium (up to 10 ticks with a minimum of 1 tick) or less
Options Combinations	
Interest Rate Options (Deltas greater than 50%)	2.5 basis points