



C.F.T.C.  
OFFICE OF THE SECRETARIAT  
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October 12, 2010

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

**RE: CME/CBOT/NYMEX Rule 588.G. ("No Bust Ranges")  
CME/CBOT/NYMEX Submission No. 10-296**

Dear Mr. Stawick:

Chicago Mercantile Exchange Inc. ("CME"), The Board of Trade of the City of Chicago, Inc. ("CBOT") and The New York Mercantile Exchange, Inc. ("NYMEX") (collectively, the "Exchanges") hereby notify the Commodity Futures Trading Commission of amendments to CME/CBOT/NYMEX Rule 588.G. ("No Bust Ranges") that adds "Gold Volatility Index" and "Crude Oil Volatility Index" given the impending launch of Gold and Crude Oil VIX contracts.

The amendments are attached, with additions underscored. The rule amendments will become effective for trade date Monday, October 18, 2010.

The Exchanges certify that these changes comply with the Commodity Exchange Act and regulations thereunder.

If you have any questions regarding these changes, please contact Kevin Bulman at 312-456-2391 or me at 312-648-5422. Please reference CME/CBOT/NYMEX Submission No. 10-296 in any related correspondence.

Sincerely,

/s/ Stephen M. Szarmack  
Regulatory Counsel

CME/CBOT/NYMEX

588.G.      No Bust Ranges

<u>Futures Contract</u>	<u>No Bust Range</u>
Minneapolis National Soybean Index	10 cents per bushel
Minneapolis Hard Red Spring Wheat Index	10 cents per bushel
Minneapolis Hard Red Winter Wheat Index	10 cents per bushel
Minneapolis Soft Red Winter Wheat Index	10 cents per bushel
Crude Oil (NYMEX, NYMEX miNY, Brent, OMAN, Mars)	\$1.00
<u>Crude Oil Volatility Index</u>	<u>.20 index points</u>
Argus Sour Crude Index	\$1.00
NYMEX Crude Oil MACI Index	2.00 Index points
NYMEX Crude Oil Backwardation Contango Index	2.00 index points
NYMEX REBCO	\$1.00
NYMEX Heating Oil and NYMEX miNY Heating Oil	\$0.025
NYMEX Gulf Coast ULSD	\$0.025
NYMEX New York ULSD	\$0.025
NYMEX Gulf Coast Gasoline	\$0.025
NYMEX European Gasoil	\$2.00 per metric ton
NYMEX Singapore 380 Fuel Oil	\$2.00
NYMEX RBOB Gasoline and NYMEX miNY RBOB Gasoline	\$0.025
NYMEX Natural Gas and NYMEX miNY Natural Gas	\$0.10
NYMEX Natural Gas Henry Hub Swap	\$0.10
NYMEX Natural Gas Basis Swaps	\$0.25
NYMEX Electricity	\$2.00
Central Appalachian Coal Futures	\$0.60 per ton or less
NYMEX Ethanol	\$0.008
NYMEX Uranium	\$2.50
Carbon EUA Emission Euro	€ .40 per metric ton or less
Carbon CER Euro	€ .40 per metric ton or less
NYMEX SO2 Emissions	\$4.00 per allowance or less
NYMEX SO2 Emissions 25 Allowance	\$1.00 per allowance or less
NYMEX Seasonal NOX	\$2.00 per ton or less
NYMEX Annual NOX	\$2.00 per ton or less
NYMEX RGGI CO2 Emissions	\$0.50 per ton or less
COMEX Gold and miNY Gold	\$10.00
<u>Gold Volatility Index</u>	<u>.20 index points</u>
COMEX Silver and miNY Silver	\$0.20
NYMEX Platinum	\$10.00
NYMEX Palladium	\$5.00
COMEX Copper and miNY Copper	\$0.04
NYMEX Hot Rolled Steel	\$1000 or less
NYMEX Cocoa	\$40.00
NYMEX Coffee	\$0.01
NYMEX Cotton	\$0.008
NYMEX Sugar 11	\$0.0035
NYMEX CAT Risk	50.00 index points

(No Changes to Remainder of Rule)