



Sean M. Downey
Director and Assistant General Counsel
Legal Department

October 17, 2012

VIA E-MAIL

Ms. Sauntia Warfield
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, DC 20581

RE: SUPPLEMENTAL SUBMISSION. Regulation 40.6(a) Rule Certification. New York Mercantile Exchange, Inc. & Commodity Exchange, Inc. Submission # 12-331S: Market Analysis supporting block trade threshold changes for NYMEX & COMEX Metals Contracts

Dear Ms. Warfield:

Previously, pursuant to submission #12-331, dated October 15, 2012, the New York Mercantile Exchange, Inc. ("NYMEX") and Commodity Exchange, Inc. ("COMEX") (collectively, the "Exchanges") notified the Commodity Futures Trading Commission ("CFTC" or "Commission") that they are self-certifying the following:

- A reduction of block trade minimum thresholds in three core COMEX metals futures and two core COMEX metals options products;
- The establishment of new block trade minimum thresholds in 26 NYMEX & COMEX metals products;
- An increase in block trade minimum thresholds in four NYMEX power products; and
- The issuance of NYMEX and COMEX Market Regulation Advisory Notice RA1204-4 ("RA1204-4") concerning block trades.

These above changes will be effective on October 30, 2012.

In this letter, the Exchanges are providing the Commission with supplemental market analysis supporting the block trade thresholds for the core NYMEX and COMEX metals futures and options contracts.

The additional supplemental market information is provided in Exhibit A, for which a request for confidential treatment is being simultaneously submitted to the CFTC pursuant to Rule 40.8 and Regulation 145.9(d). A copy of that request for confidential treatment is included with this supplemental filing.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.2, the Exchange hereby certifies that the attached supplemental market information complies with the Act, including regulations under the Act.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

If you have any questions regarding this submission, please contact Robert Sniegowski, Market Regulation, at 312.341.5991 or via email at Robert.Sniegowski@cmegroup.com. Alternatively, you may contact me at 312.930.8167 or via email at Sean.Downey@cmegroup.com. Please reference NYMEX/COMEX Submission # 12-331S in any related correspondence.

Sincerely,

/s/ Sean Downey
Director & Assistant General Counsel

Attachments: Exhibit A – CME Group memorandum on market analysis supporting changes to block trade thresholds for NYMEX and COMEX metals products



Sean M. Downey
Director and Assistant General Counsel
Legal Department

October 17, 2012

**CONFIDENTIAL TREATMENT
REQUESTED**

VIA E-MAIL

Stacy Easter
Paralegal Specialist
FOIA Compliance Office
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

RE: FOIA Confidential Treatment Request: Exhibit A to NYMEX and COMEX Submission 12-331S

Dear Ms. Easter:

By e-mail dated October 15, 2012, the New York Mercantile Exchange, Inc. ("NYMEX") and Commodity Exchange, Inc. ("COMEX") (collectively, the "Exchanges") submitted a Regulation 40.6(a) Rule Certification filing to the CFTC (Submission #12-331). This supplemental filing includes an exhibit ("Exhibit A"), which is attached.

The Exchanges are also providing the Commission with a detailed written justification which sets forth grounds for this request for confidential treatment in Exhibit 1 herewith ("Exhibit 1").

Pursuant to Sections 8 and 8(a) of the Commodity Exchange Act ("CEA"), as amended, and Commission Regulation 145.9(d), the Exchanges request confidential treatment of Exhibit A on the grounds that disclosure of Exhibit A would reveal confidential commercial information of the submitters (NYMEX and COMEX).

Pursuant to Commission Regulation 145.9(d)(5), NYMEX requests that confidential treatment be maintained for Exhibit A until further notice from the Exchange. We also request that the Commission notify the undersigned immediately after receiving any FOIA request for said Exhibit A or any other court order, subpoena or summons for same. Finally, we request that we be notified in the event the Commission intends to disclose such Exhibit A to Congress or to any other governmental agency or unit pursuant to Section 8 of the CEA. NYMEX and COMEX do not waive their notification rights under Section 8(f) of the CEA with respect to any subpoena or summons for such Exhibit A.

Please contact the undersigned at (312) 930-8167 should you have any questions concerning this letter.

Sincerely,

/s/ Sean Downey
Director and Associate General Counsel