

December 13, 2012

#### **VIA E-MAIL**

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

Re: Rule 40.6(a) Certification. Notification Regarding an Amendment to TSI Iron Ore

Contracts

NYMEX Submission #12-447

Dear Ms. Warfield,

The New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying amendments to the following NYMEX contract rule chapters:

Contract	Code	Rule Chapter
Iron Ore 62% Fe, CFR China (TSI) Futures	TIO	919
Iron Ore 62% Fe, CFR China (TSI) Average Price Option	ICT	644

The amendments revise the business day calendar used to establish the contracts' last trading day and expiry day. This change reflects the change to the publication calendar for the underlying index that the data provider, TSI, advised to its customers in November 2012. The rule amendments do not impact the value of the contracts and are presented in Appendix A herewith.

NYMEX business staff responsible for the amendments to the contract rule chapters and the NYMEX legal department collectively reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act (the "Act" or "CEA"). During the review, NYMEX staff identified that the amendments may have some bearing on the following Core Principles:

 <u>Availability of General Information</u>: The information contained herein will be disseminated to the marketplace via Special Executive Report. The Exchange will publish information on the contracts' specifications on its website.

Pursuant to Section 5c(c) of the Act and CFTC Rule 40.6(a), the Exchange hereby certifies that the amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal. The amendments shall be effective on trade date Monday, December 31, 2012.

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

Should you have any questions concerning the above, please contact the undersigned at (312) 930-8167 or <a href="mailto:sean.Downey@cmegroup.com">Sean.Downey@cmegroup.com</a>.

Sincerely,

/s/Sean M. Downey
Director and Assistant General Counsel

Attachment: Appendix A – Amendments to Exchange Rulebook

## **Amendments to Exchange Rulebook**

(underline indicates addition, strikethrough indicates deletion)

# Chapter 919

Iron Ore 62% Fe, CFR China (TSI) Futures

### 919.06 TERMINATION OF TRADING

Trading shall terminate on the last business day of the contract month. Business days are based on the U.K. Singapore Public Holiday calendar.

## Chapter 644

Iron Ore 62% Fe, CFR China (TSI) Average Price Option

### 644.04 EXPIRATION

An Iron Ore 62% Fe, CFR China (TSI) Average Price Option shall expire on the last business day of the contract month. If the last business day of the contract month is a <a href="UK Singapore">UK Singapore</a> banking holiday, the last trade date shall be the business day immediately preceding the holiday.