SUBMISSION COVER SHEET						
IMPORTANT: Check box if Confidential Treatment is requested						
Registered Entity Identifier Code (optional): <u>15-140R (2 of 2)</u>						
Organization: Commodity Exchange, Inc. ("COMEX")						
Filing as a: SEF DCO	SDR					
Please note - only ONE choice allowed.						
Filing Date (mm/dd/yy): <u>05/14/2015</u> Filing Description: <u>ANYMEX/COMEX Rule 589</u> ("Special Price Fluctuation Lin						
Options Contracts						
SPECIFY FILING TYPE						
Please note only ONE choice allowed per Submission.						
Organization Rules and Rule Amendments						
Certification	§ 40.6(a)					
Approval	§ 40.5(a)					
Notification	§ 40.6(d)					
Advance Notice of SIDCO Rule Change	§ 40.10(a)					
SIDCO Emergency Rule Change	§ 40.10(h)					
Rule Numbers: 589						
New Product Please note only ONE	product per Submission.					
Certification	§ 40.2(a)					
Certification Security Futures	§ 41.23(a)					
Certification Swap Class	§ 40.2(d)					
Approval	§ 40.3(a)					
Approval Security Futures	§ 41.23(b)					
Novel Derivative Product Notification	§ 40.12(a)					
Swap Submission	§ 39.5					
Official Product Name:						
Product Terms and Conditions (product related Rules and	Rule Amendments)					
Certification	§ 40.6(a)					
Certification Made Available to Trade Determination	§ 40.6(a)					
Certification Security Futures	§ 41.24(a)					
Delisting (No Open Interest)	§ 40.6(a)					
Approval	§ 40.5(a)					
Approval Made Available to Trade Determination	§ 40.5(a)					
Approval Security Futures	§ 41.24(c)					
Approval Amendments to enumerated agricultural products	§ 40.4(a), § 40.5(a)					
"Non-Material Agricultural Rule Change"	§ 40.4(b)(5)					
Notification	§ 40.6(d)					
Official Name(s) of Product(s) Affected:						
Rule Numbers:						



May 14, 2015

#### **VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick Office of the Secretariat Commodity Futures Trading Commission Three Lafayette Centre 1155 21st Street, N.W. Washington, D.C. 20581

Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Amendments to

NYMEX/COMEX Rule 589 ("Special Price Fluctuation Limits") for Energy Futures

and Options Contracts.

COMEX Submission No. 15-140R (2 of 2)

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. ("NYMEX") and Commodity Exchange, Inc. ("COMEX") (collectively, the "Exchanges") are notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that they are self-certifying amendments to NYMEX/COMEX Rule 589 ("Special Price Fluctuation Limits"), effective Sunday, May 31, 2015 for trade date Monday, June 1, 2015.

Please note that Submission No. 15-140R amends NYMEX/COMEX Rule 589 to appropriately reflect that on expiration day, energy contracts will not be subject to price fluctuation limits for the expiring contract. There are no other amendments being made to the original submission (Submission No. 15-140).

NYMEX/COMEX Rule 589 will be amended to reflect the change from a limited number of price expansions per day to a four price limit expansion per day. Following the fourth price limit level, there will be no price limits in effect. In addition, on its expiration day, a contract will be subject to no price limits from 1:30 p.m. – 2:30 p.m. EST (Please see Appendix A).

The new price limit expansion rules align with the special price limit fluctuation structure that is currently in place for other CME Group asset classes.

The affected energy contracts which are subject to NYMEX Rule 589 are as follows:

Energy Products	NYMEX Rulebook Chapter	Commodity Code	Primary or Associated Contract
NY Harbor ULSD Futures	150	НО	Primary
E-mini Heating Oil Futures	404	QH	НО
NY Harbor ULSD Option	320	OH	НО
NY Harbor ULSD Calendar Spread Option	392	FAY, FB, FC, FM, AFZ	НО
NY Harbor ULSD Average Price Option	321	ATX	НО
NY Harbor ULSD Crack Spread Option	350	CHY	НО
NY Harbor ULSD European Financial Option	551	LB	НО
RBOB Futures	191	RB	Primary
E-mini RBOB Gasoline Futures	403	QU	RB

RBOB Gasoline Financial Futures         555         RT         RB           RBOB Gasoline Option         335         OB         RB           RBOB Gasoline Calendar Spread Option         388         ZAY, AZB, AZC, AZM         RB           RBOB Gasoline Average Price Option         386         RA         RB           RBOB Gasoline Crack Spread Option         387         RXY         RB           RBOB Gasoline European Financial Option         385         ARF         RB           RBOB Gasoline European Financial Option         385         ARF         RB           Henry Hub Natural Gas Futures         220         NG         Primary           Henry Hub Natural Gas Last Day Physically-Delivered Futures         402         QG         NG           Henry Hub Natural Gas Look-Alike Penultimate Financial Futures         824         HP         NG           Henry Hub Natural Gas Look-Alike Last Day Financial Futures         529         NP         NG           Henry Hub Natural Gas Look-Alike Last Day Financial Futures         508         NN         NG           Henry Hub Natural Gas Calendar Spread Option         370         ON         NG           Henry Hub Natural Gas Calendar Spread Option         381         IAY, IB, AlC, IB, IM, IZ         NG           Henry Hub Natural				
RBOB Gasoline Calendar Spread Option 388 AZC, AZM RB RBOB Gasoline Average Price Option 386 RA RB RBOB Gasoline Crack Spread Option 387 RXY RB RBOB Gasoline European Financial Option 385 ARF RB Henry Hub Natural Gas Futures 220 NG Primary Henry Hub Natural Gas Last Day Physically- Delivered Futures 402 QG NG Henry Hub Natural Gas Eutures 402 QG NG Henry Hub Natural Gas Dok-Alike Penultimate Financial Futures 824 HP NG Henry Hub Natural Gas Penultimate Financial Futures 824 HP NG Henry Hub Natural Gas Look-Alike Penultimate Financial Futures 823 HH NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 823 HH NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 823 HH NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 508 NN NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 508 NN NG Henry Hub Natural Gas Calendar Spread Option 370 ON NG Henry Hub Natural Gas Calendar Spread Option 391 IAY, IB, AIC, IE, IM, IZ Daily Natural Gas Calendar Spread Option 832 KDB NG Henry Hub Natural Gas European Financial Option 560 LNE NG Henry Hub Natural Gas European Financial Option 560 LNE NG Henry Hub Natural Gas Last Day Financial Option 375 AE7 NG Natural Gas Financial Calendar Spread Option 1012 ON3, ON4, ON5 Natural Gas Financial Weekly Option (European) 1006 LN1, LN2, LN3, LN4, LN5, LN4, LN5, LN4, LN5 Light Sweet Crude Oil Futures 200 CL Primary E-mini Crude Oil Futures 401 QM CL Crude Oil Financial Futures 691 WS CL Light Sweet Crude Oil Option 300 WAY, WB, WC, AWM, AWZ Light Sweet Crude Oil Option 300 WAY, WB, WC, AWM, AWZ Daily Crude Oil Option 550 LCE CL Crude Oil Financial Calendar Spread 397 B7A, 7B, 7C, 7M, 7Z WTI Average Price Option 341 AAO CL Crude Oil Weekly Option 1011 LO1, LO2, LO3, LO4, LO5 Crude Oil Weekly Option 1011 LO1, LO2, LO3, LO4, LO5 Crude Oil Weekly Option 1011 LO1, LO1, LO2, LO3, LO4, LO5 Crude Oil Weekly Option 1011 LO1, LO3, LO4, LO5 Crude Oil Weekly Option 1011 LO1, LO3, LO4, LO5 Crude Oil Weekly Option 1011 LO1, LO3, LO4, LO5 Crude Oil Weekly Option 1	RBOB Gasoline Financial Futures	555	RT	RB
RBOB Gasoline Average Price Option 386 AZC, AZM RB RBOB Gasoline Crack Spread Option 387 RXY RB RBOB Gasoline European Financial Option 3887 RXY RB RBOB Gasoline European Financial Option 3885 ARF RB Henry Hub Natural Gas Futures 220 NG Primary Henry Hub Natural Gas Eutures 402 NG NG Henry Hub Natural Gas Last Day Physically- Delivered Futures 402 QG NG Henry Hub Natural Gas Eutures 402 NG NG Henry Hub Natural Gas Look-Alike Penultimate Financial Futures 402 NP NG Henry Hub Natural Gas Penultimate Financial Futures 529 NP NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 529 NP NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 508 NN NG Henry Hub Natural Gas Last Day Financial Futures 508 NN NG Henry Hub Natural Gas Calendar Spread Option 370 ON NG Henry Hub Natural Gas Calendar Spread Option 391 IAY, IB, AIC, NG Henry Hub Natural Gas European Financial Option 560 LNE NG Henry Hub Natural Gas European Financial Option 560 LNE NG Henry Hub Natural Gas Financial Calendar Spread Option 375 AE7 NG Natural Gas Weekly Option 1012 ON3, ON4, NG Natural Gas Financial Weekly Option (European) 1006 LN1, LN2, LN3, NG Light Sweet Crude Oil Futures 200 CL Primary E-mini Crude Oil Futures 401 QM CL Crude Oil Financial Futures 691 WS CL Light Sweet Crude Oil Option 390 WAY, WB, WC, AWM, AWZ CL Daily Crude Oil Option 390 WAY, WB, WC, AWM, AWZ CL Crude Oil Financial Calendar Spread 397 R7A, 7B, 7C, 7M, 7Z Cutlo Oil Option 341 AAO CL Crude Oil Financial Calendar Spread 397 R7A, 7B, 7C, 7M, 7Z Crude Oil Weekly Option 341 AAO CL Crude Oil Weekly Option 468 LM1, LM2, LO3, LO4, LO5, CL Crude Oil Weekly Option 468 LM1, LM2, LO3, LO4, LO5, CL Crude Oil Weekly Option 468 LM1, LM2, Cl	RBOB Gasoline Option	335		RB
RBOB Gasoline Crack Spread Option 387 RXY RB RBOB Gasoline European Financial Option 385 ARF RB Henry Hub Natural Gas Futures 220 NG Primary Henry Hub Natural Gas Last Day Physically- Delivered Futures 402 QG NG Henry Hub Natural Gas Look-Alike Penultimate Financial Futures 824 HP NG Financial Futures 824 HP NG Henry Hub Natural Gas Look-Alike Penultimate Financial Futures 824 HP NG Financial Futures 823 HH NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 823 HH NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 823 HH NG Henry Hub Natural Gas Last Day Financial Futures 842 HP NG Henry Hub Natural Gas Last Day Financial Futures 842 HP NG Henry Hub Natural Gas Last Day Financial Futures 843 HH NG Henry Hub Natural Gas Calendar Spread Option 370 ON NG Henry Hub Natural Gas Calendar Spread Option 370 ON NG Henry Hub Natural Gas Calendar Spread Option 832 KDB NG Henry Hub Natural Gas European Financial Option 560 LNE NG Henry Hub Natural Gas European Financial Option 560 LNE NG Henry Hub Natural Gas Last Day Financial Option 375 AE7 NG Natural Gas Weekly Option 1012 ON3, ON4, ON5 Natural Gas Weekly Option 1012 ON3, ON4, ON5 Natural Gas Financial Weekly Option (European) 1006 LN,	RBOB Gasoline Calendar Spread Option	388		RB
RBOB Gasoline European Financial Option 385 ARF RB Henry Hub Natural Gas Futures 220 NG Primary Henry Hub Natural Gas Last Day Physically- Delivered Futures 402 QG NG Henry Hub Natural Gas Look-Alike Penultimate Financial Futures 824 HP NG Henry Hub Natural Gas Look-Alike Penultimate Financial Futures 824 HP NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 823 HH NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 823 HH NG Henry Hub Natural Gas Look-Alike Last Day Financial Futures 823 HH NG Henry Hub Natural Gas Last Day Financial Futures 508 NN NG Henry Hub Natural Gas Calendar Spread Option 370 ON NG Henry Hub Natural Gas Calendar Spread Option 391 IAY, IB, AIC, IE, IM, IZ NG Daily Natural Gas Option 391 IAY, IB, AIC, IE, IM, IZ NG Henry Hub Natural Gas European Financial Option 560 LNE NG Henry Hub Natural Gas European Financial Option 560 LNE NG Henry Hub Natural Gas Financial Calendar Spread Option 375 AE7 NG Natural Gas Weekly Option 1012 ON3, ON4, ON5 Natural Gas Financial Weekly Option (European) 1006 LN1, LN2, LN3, LN4, LN5 Light Sweet Crude Oil Futures 200 CL Primary E-mini Crude Oil Futures 401 QM CL Crude Oil Financial Futures 691 WS CL Light Sweet Crude Oil Option 330 LO CL Light Sweet Crude Oil Option 330 LO CL Light Sweet Crude Oil Option 833 ICD CL Light Sweet Crude Oil European Financial Option 550 LCE CL Usight Sweet Crude Oil European Financial Option 550 LCE CL Crude Oil Financial Calendar Spread 397 B7A, 7B, 7C, CL WTI Calendar Spread Option 341 AAO CL Crude Oil Financial Calendar Spread 397 B7A, 7B, 7C, CL WTI Carde Oil Weekly Option 1011 LO1, LO2, LO3, LO4, LO5 Crude Oil Weekly Option 1011 LO1, LO2, CL Crude Oil Weekly Option 1011 LO1, LO3, LO4, LO5 Crude Oil Weekly Option 1011 LO1, LO3, LO4, LO5 Crude Oil Weekly Option 1011 LO1, LO3, LO4, LO5 Crude Oil We	RBOB Gasoline Average Price Option	386	RA	RB
Henry Hub Natural Gas Futures  Henry Hub Natural Gas Last Day Physically- Delivered Futures  E-mini Natural Gas Futures  402  QG  NG  Henry Hub Natural Gas Futures  402  QG  NG  Henry Hub Natural Gas Look-Alike Penultimate Financial Futures  Henry Hub Natural Gas Penultimate Financial Futures  Henry Hub Natural Gas Penultimate Financial Futures  Henry Hub Natural Gas Look-Alike Last Day Financial Futures  Henry Hub Natural Gas Look-Alike Last Day Financial Futures  Henry Hub Natural Gas Last Day Financial Futures  Henry Hub Natural Gas Last Day Financial Futures  Henry Hub Natural Gas Calendar Spread Option  Henry Hub Natural Gas Calendar Spread Option  Henry Hub Natural Gas Calendar Spread Option  Henry Hub Natural Gas European Financial Option  Henry Hub Natural Gas Financial Calendar Spread Option  Henry Hub Natural Gas Last Day Financial Option  Henry Hub Natural Gas Last Day Financial Option  Tony, ON1, ON2, G3B, AG5, G6B, AG7  Henry Hub Natural Gas Last Day Financial Option  Natural Gas Weekly Option  Natural Gas Financial Weekly Option (European)  Light Sweet Crude Oil Futures  Crude Oil Futures  Holl QM  CL  Crude Oil Financial Futures  Holl QM  CL  WTI Calendar Spread Option  Saya G7A, 7B, 7C, 7M, 7Z  CL  WTI Average Price Option  Holl Mid-Cure Office  LM1, LM2, LM3  LM1, LM2, CL  Crude Oil Weekly Option  LO1, LO2, LO3, LO4, LO5  CL  Crude Oil Weekly Option  LO1, LO2, LO3, LO4, LO5  CL  Crude Oil Weekly Option  LM1, LM2, LM3  LM4, LM5  LC  Crude Oil Weekly Option  LO1, LO2, LO3, LO4, LO5  CL  Crude Oil Weekly Option  LO1, LO2, LO3, LO4, LO5  CL  Crude Oil Weekly Option  LO3, LO4, LO5  CL  Crude Oil Weekly Option	RBOB Gasoline Crack Spread Option	387	RXY	RB
Henry Hub Natural Gas Last Day Physically- Delivered Futures  E-mini Natural Gas Futures  Henry Hub Natural Gas Look-Alike Penultimate Financial Futures  Henry Hub Natural Gas Penultimate Financial Futures  Henry Hub Natural Gas Look-Alike Last Day Financial Futures  Henry Hub Natural Gas Look-Alike Last Day Financial Futures  Henry Hub Natural Gas Calendar Spread Option  Henry Hub Natural Gas Calendar Spread Option  Henry Hub Natural Gas Calendar Spread Option  Henry Hub Natural Gas European Financial Option  Henry Hub Natural Gas Financial Calendar Spread Option  Henry Hub Natural Gas Last Day Financial Option  Henry Hub Natural Gas Last Day Financial Option  Natural Gas Weekly Option  Natural Gas Weekly Option  Natural Gas Financial Weekly Option (European)  Light Sweet Crude Oil Futures  Hold Calendar Spread Option  WYI Calendar Spread Option  WYI Calendar Spread Option  Do CL  WTI Calendar Spread Option  WAY, WB, WC, AWM, AWZ  CL  Crude Oil Financial Calendar Spread  Option  Bra, TB, TC, TM, TZ  CL  Crude Oil Financial Calendar Spread  Option  OCL  Crude Oil Financial Calendar Spread  ORA  OCL  Crude Oil Weekly Option  Hold  LOT, LOC2, LOC3, LOC4, LOC5  CL  Crude Oil Weekly Option  LOT, LOC2, LOC3, LOC4, LOC5  CL  Crude Oil Weekly Option  LOT, LOC2, LOC3, LOC4, LOC5  CL  Crude Oil Weekly Option	RBOB Gasoline European Financial Option	385	ARF	RB
Delivered Futures   1136   136   137   138   1	Henry Hub Natural Gas Futures	220	NG	Primary
Henry Hub Natural Gas Look-Alike Penultimate Financial Futures  Henry Hub Natural Gas Penultimate Financial Futures  Henry Hub Natural Gas Look-Alike Last Day Financial Futures  Henry Hub Natural Gas Look-Alike Last Day Financial Futures  Henry Hub Natural Gas Last Day Financial Futures  Henry Hub Natural Gas Last Day Financial Futures  Henry Hub Natural Gas Option  Henry Hub Natural Gas Calendar Spread Option  Jay IB, AIC, IE, IM, IZ  NG  Henry Hub Natural Gas European Financial Option  Henry Hub Natural Gas European Financial Option  Henry Hub Natural Gas Financial Calendar Spread Option  Henry Hub Natural Gas Financial Calendar Spread Option  Henry Hub Natural Gas Last Day Financial Option  Natural Gas Weekly Option  Natural Gas Weekly Option  Natural Gas Financial Weekly Option (European)  Light Sweet Crude Oil Futures  Hold QM  CL  Crude Oil Financial Futures  HP  NG  NG  NG  NG  NG  NG  NG  NG  NG  CL  WTI Calendar Spread Option  NG  NAO  CL  Crude Oil Option  HOL  Crude Oil Option  NAO  CL  Crude Oil Financial Calendar Spread  NG  NAO  CL  Crude Oil Financial Calendar Spread  NG  CL  Crude Oil Financial Calendar Spread  NG  NAY, WB, WC, AWM, AWZ  CL  AWM, AWZ  CL  Crude Oil Option  NG  CL  Crude Oil Financial Calendar Spread  NG  NG  CL  Crude Oil Financial Calendar Spread  NG  NG  NG  CL  Crude Oil Financial Calendar Spread  NG  NG  NG  NG  CL  Crude Oil Financial Calendar Spread  NG  NG  NG  CL  Crude Oil Financial Calendar Spread  NG  NG  NG  NG  CL  Crude Oil Financial Calendar Spread  NG  NG  NG  NG  CL  Crude Oil Financial Calendar Spread  NG  NG  NG  NG  CL  Crude Oil Financial Calendar Spread  NG  NG  NG  NG  CL  Crude Oil Financial Calendar Spread  NG  NG  NG  NG  NG  NG  NG  NG  NG  N		1156	MNG	NG
Financial Futures Henry Hub Natural Gas Penultimate Financial Futures Financial Futures Henry Hub Natural Gas Look-Alike Last Day Financial Futures Henry Hub Natural Gas Last Day Financial Futures Henry Hub Natural Gas Last Day Financial Futures Henry Hub Natural Gas Coption Henry Hub Natural Gas Calendar Spread Option Henry Hub Natural Gas Calendar Spread Option Henry Hub Natural Gas Calendar Spread Option Henry Hub Natural Gas European Financial Option Henry Hub Natural Gas Financial Calendar Spread Option Henry Hub Natural Gas Last Day Financial Option Henry Hub Natural Gas Last Day Financial Option Tonion  Tonion Natural Gas Weekly Option Tonion  Natural Gas Financial Weekly Option (European)  Natural Gas Financial Weekly Option (European)  Light Sweet Crude Oil Futures Tonion Crude Oil Futures Honry Hub Natures Honry Hub Natural Gas Last Day Financial Option Tonion  Natural Gas Financial Weekly Option (European)  Natural Gas Financial Weekly Option (European)  Natural Gas Financial Weekly Option (European)  No CL Crude Oil Financial Futures Honry Way, WB, WC, AWM, AWZ CL Daily Crude Oil Option Basa ICD CL Utight Sweet Crude Oil European Financial Option Forude Oil Option Basa ICD CL CL Crude Oil Financial Calendar Spread Para, TB, TC, TM, TZ CL Crude Oil Financial Calendar Spread CL Crude Oil Financial Calendar Spread CL Crude Oil Weekly Option CL Crude Oil Weekly Option CL Crude Oil Weekly Option CL CL Crude Oil Mid-Cure Option LOC CL Crude Oil Mid-Cure Option LOC CL Crude Oil Mid-Cure Option LOC CL Crude Oil Mid-Cure Option	E-mini Natural Gas Futures	402	QG	NG
Futures Henry Hub Natural Gas Look-Alike Last Day Financial Futures Henry Hub Natural Gas Last Day Financial Futures Funncial Futures Funncial Futures Funncial Futures Henry Hub Natural Gas Last Day Financial Futures Funncial Futures Funncial Futures Funncial Futures Funncial Futures Funncial Gas Option Funncy Hub Natural Gas Calendar Spread Option Funncy Hub Natural Gas Calendar Spread Option Funncy Hub Natural Gas European Financial Option Funncy Hub Natural Gas European Financial Option Funncy Hub Natural Gas Financial Calendar Spread Option Funncy Hub Natural Gas Financial Calendar Spread Option Funncy Hub Natural Gas Last Day Financial Option Funncy Hub Natural Gas Last Day Financial Option Funncy Hub Natural Gas Last Day Financial Option Funncy Hub Natural Gas Hub Funncial Option Funncy Hub Natural Gas Last Day Financial Option Funncy Hub Natural Gas Financial Weekly Option (European) Funncy Hub Natural Gas Financial Option Funncy Hub Natural Gas Calendar Spread Gas Hub Natural Gas Financial Option Funncy Hub Natural Gas Financial Option Funncy Hub Natural Gas Calendar Spread Gas Hub Natural Gas Financial Funncy Hub Natural Gas Financial Funncy Hub Natural Gas Financial Option Funncy Hub Natural Gas Financial Funncy Hub Natural Gas Financial Funncy Hub Natural Gas Financial Galendar Spread Gas Hub Natural Gas Financial Galendar Spread Gas Hub Natural Gas Financial Galendar Spread Gas		824	HP	NG
Financial Futures  Henry Hub Natural Gas Last Day Financial Futures  Henry Hub Natural Gas Option  Henry Hub Natural Gas Calendar Spread Option  Jay Ilay, IB, AIC, IE, IM, IZ  Daily Natural Gas Option  Henry Hub Natural Gas Calendar Spread Option  Henry Hub Natural Gas European Financial Option  Henry Hub Natural Gas European Financial Option  Henry Hub Natural Gas Financial Calendar Spread Option  Henry Hub Natural Gas Financial Calendar Spread Option  Henry Hub Natural Gas Last Day Financial Option  The Henry Hub Natural Gas Last Day Financial Option  Henry Hub Natural Gas Last Day Financial Option  The Henry Hub Natural Gas Last Day Financial Option  The Henry Hub Natural Gas Last Day Financial Option  The Henry Hub Natural Gas Last Day Financial Option  The Henry Hub Natural Gas Last Day Financial Option  The Henry Hub Natural Gas Last Day Financial Option  The Henry Hub Natural Gas Last Day Financial Option  The Henry Hub Natural Gas Financial Gas Last Day Financial Option  The Henry Hub Natural Gas Financial Gas Financial Option  The Henry Hub Natural Gas Financial Calendar Spread  The NG  AKT NG  AKT NG  ON1, ON2, ON3, ON4, ON5  ON1, ON2, ON3, ON4, ON5  LIN1, LN2, LN3, LN4, LN5  LN1, LN2, LN3, LN4, LN5  NG  LN1, LN2, LN3, LN4, LN5  NG  LN1, LN2, LN3, LN4, LN5  NG  CL  Primary  E-mini Crude Oil Futures  The Henry Hub Natural Gas Calendar Spread Option  The Henry Hub N	Futures	529	NP	NG
Henry Hub Natural Gas Option 370 ON NG Henry Hub Natural Gas Calendar Spread Option 391 IAY, IB, AIC, IE, IM, IZ NG Daily Natural Gas Option 832 KDB NG Henry Hub Natural Gas European Financial Option 560 LNE NG Henry Hub Natural Gas Financial Calendar Spread Option 399 G3B, AG5, G6B, AG7 Henry Hub Natural Gas Last Day Financial Option 375 AE7 NG Natural Gas Weekly Option 1012 ON1, ON2, ON3, ON4, ON5 Natural Gas Financial Weekly Option (European) 1006 LN1, LN2, LN3, LN4, LN5 Light Sweet Crude Oil Futures 200 CL Primary E-mini Crude Oil Futures 401 QM CL Crude Oil Financial Futures 691 WS CL Light Sweet Crude Oil Option 310 LO CL WTI Calendar Spread Option 390 WAY, WB, WC, AWM, AWZ Daily Crude Oil Option 550 LCE CL Light Sweet Crude Oil European Financial Option 550 LCE CL Crude Oil Financial Calendar Spread 397 B7A, 7B, 7C, 7M, 7Z WTI Average Price Option 341 AAO CL Crude Oil Weekly Option 1011 LO2, LO3, LO4, LO5 Crude Oil Midd Curve Option 1011 LO2, LO3, LO4, LO5 Crude Oil Midd Curve Option 1011 LO2, LO3, LO4, LO5 Crude Oil Midd Curve Option 1011 LM2, Cl	Financial Futures	823	НН	NG
Henry Hub Natural Gas Calendar Spread Option  391 IAY, IB, AIC, IE, IM, IZ  Daily Natural Gas Option  832 KDB NG  Henry Hub Natural Gas European Financial Option  560 LNE NG  G4X, AG2, G3B, AG5, G6B, AG7  Henry Hub Natural Gas Financial Calendar Spread Option  1012 ON3, ON4, ON5  Natural Gas Weekly Option  Natural Gas Financial Weekly Option (European)  Light Sweet Crude Oil Futures  E-mini Crude Oil Futures  1010 CL  WTI Calendar Spread Option  Saya IAY, IB, AIC, IE, IM, IZ  NG  NG  A4X, AG2, G3B, AG5, NG  G6B, AG7  NG  ON1, ON2, ON3  ON4, ON5  LN1, LN2, LN3, LN4, LN5  LN1, LN2, LN3, LN4, LN5  CL  Primary  CL  Crude Oil Financial Futures  401 QM CL  Crude Oil Financial Futures  691 WS CL  Light Sweet Crude Oil Option  310 LO CL  WTI Calendar Spread Option  390 WAY, WB, WC, AWM, AWZ  Daily Crude Oil Option  833 ICD CL  Light Sweet Crude Oil European Financial Option  550 LCE CL  Crude Oil Financial Calendar Spread  397 B7A, 7B, 7C, 7M, 7Z  CL  WTI Average Price Option  1011 LO3, LO4, LO5  CL  Crude Oil Mid-Cuppe Option  CL  Crude Oil Mid-Cuppe Option  1011 LO3, LO4, LO5  CL  Crude Oil Mid-Cuppe Option	Henry Hub Natural Gas Last Day Financial Futures	508	NN	NG
Daily Natural Gas Option  Base Statendar Spread Option Option Option  Base Statendar Spread Option Opti	Henry Hub Natural Gas Option	370		NG
Henry Hub Natural Gas European Financial Option  Henry Hub Natural Gas Financial Calendar Spread Option  Henry Hub Natural Gas Financial Calendar Spread Option  Henry Hub Natural Gas Last Day Financial Option  Henry Hub Natural Gas Last Day Financial Option  Natural Gas Weekly Option  Natural Gas Financial Weekly Option (European)  Natural Gas Financial Weekly Option (European)  Light Sweet Crude Oil Futures  Light Sweet Crude Oil Futures  Holl QM CL  Crude Oil Financial Futures  Geff AX, AG2, G3B, AG5, G6B, AG7  NG  NI, ON2, ON3, ON4, ON5  NG  LN1, LN2, LN3, LN4, LN5  NG  Loght Sweet Crude Oil Futures  Holl QM CL  Crude Oil Financial Futures  Geff WS  CL  Light Sweet Crude Oil Option  July Crude Oil Option  July Crude Oil Option  Saya ICD  CL  Light Sweet Crude Oil European Financial Option  Symptomic Cl  Crude Oil Financial Calendar Spread  July Crude Oil Weekly Option  July Crude Oil Wide Crupe Option  July Crude Oil Wide Crupe Option  July Crude Oil Mide Crupe Option  July Crupe Oil Mide Crupe Option	Henry Hub Natural Gas Calendar Spread Option	391		NG
Henry Hub Natural Gas Financial Calendar Spread Option  399  G4X, AG2, G3B, AG5, G6B, AG7  NG  Henry Hub Natural Gas Last Day Financial Option  375  AE7  NG  Natural Gas Weekly Option  1012  Natural Gas Financial Weekly Option (European)  Natural Gas Financial Weekly Option (European)  Light Sweet Crude Oil Futures  E-mini Crude Oil Futures  401  QM  CL  Crude Oil Financial Futures  691  WS  CL  Light Sweet Crude Oil Option  310  LO  CL  WTI Calendar Spread Option  390  WAY, WB, WC, AWM, AWZ  CL  Light Sweet Crude Oil European Financial Option  550  LCE  Crude Oil Financial Calendar Spread  397  B7A, 7B, 7C, TM, 7Z  CL  WTI Average Price Option  1011  Crude Oil Weekly Option  1011  Crude Oil Wid-Curve Option  CL  Crude Oil Mid-Curve Option  CL  LM1, LM2, CL  LM1, LM2, CL  CL  Crude Oil Mid-Curve Option  CL  LM1, LM2, CL  CL  CL  Crude Oil Mid-Curve Option  CL  LM1, LM2, CL  CL  CL  Crude Oil Mid-Curve Option  CL  LM1, LM2, CL  CL  CL  CL  Crude Oil Mid-Curve Option  CL  CL  CL  CL  CL  CL  CL  CL  CL  C	Daily Natural Gas Option	832	KDB	NG
Henry Hub Natural Gas Financial Calendar Spread Option   399   G3B, AG5, G6B, AG7   NG	Henry Hub Natural Gas European Financial Option	560		NG
Natural Gas Weekly Option  1012  ON1, ON2, ON3, ON4, ON5  Natural Gas Financial Weekly Option (European)  Light Sweet Crude Oil Futures  E-mini Crude Oil Futures  401  Crude Oil Financial Futures  691  WS  CL  Light Sweet Crude Oil Option  310  LO  CL  WTI Calendar Spread Option  390  WAY, WB, WC, AWM, AWZ  Daily Crude Oil Option  833  ICD  CL  Light Sweet Crude Oil European Financial Option  550  LCE  Crude Oil Financial Calendar Spread  397  B7A, 7B, 7C, 7M, 7Z  WTI Average Price Option  341  AAO  CL  Crude Oil Weekly Option  1011  Crude Oil Mid-Curve Option  468  LM1, LM2, CL  LM1		399	G3B, AG5,	NG
Natural Gas Weekly Option  1012  ON3, ON4, ON5  Natural Gas Financial Weekly Option (European)  1006  LN1, LN2, LN3, LN4, LN5  NG  Light Sweet Crude Oil Futures  200  CL  Primary  E-mini Crude Oil Futures  401  QM  CL  Crude Oil Financial Futures  691  WS  CL  Light Sweet Crude Oil Option  310  LO  CL  WTI Calendar Spread Option  390  WAY, WB, WC, AWM, AWZ  Daily Crude Oil Option  833  ICD  CL  Light Sweet Crude Oil European Financial Option  550  LCE  CL  Crude Oil Financial Calendar Spread  397  B7A, 7B, 7C, 7M, 7Z  CL  WTI Average Price Option  341  AAO  CL  Crude Oil Weekly Option  1011  LO1, LO2, LO3, LO4, LO5  CL  Crude Oil Mid-Curve Option  468  LM1, LM2, CL	Henry Hub Natural Gas Last Day Financial Option	375	AE7	NG
Light Sweet Crude Oil Futures  E-mini Crude Oil Futures  E-mini Crude Oil Futures  Crude Oil Financial Futures  E-mini Crude Oil Futures  691  WS  CL  Light Sweet Crude Oil Option  310  LO  WAY, WB, WC, AWM, AWZ  CL  Daily Crude Oil Option  833  ICD  CL  Light Sweet Crude Oil European Financial Option  550  LCE  Crude Oil Financial Calendar Spread  397  B7A, 7B, 7C, 7M, 7Z  CL  WTI Average Price Option  341  AAO  CL  Crude Oil Weekly Option  1011  Crude Oil Mid-Curve Option  468  LM1, LM2, CL  Crude Oil Mid-Curve Option	Natural Gas Weekly Option	1012	ON3, ON4, ON5	NG
E-mini Crude Oil Futures  Crude Oil Financial Futures  691  WS  CL  Light Sweet Crude Oil Option  310  LO  CL  WTI Calendar Spread Option  390  WAY, WB, WC, AWM, AWZ  Daily Crude Oil Option  833  ICD  CL  Light Sweet Crude Oil European Financial Option  550  LCE  Crude Oil Financial Calendar Spread  397  WTI Average Price Option  341  AAO  CL  Crude Oil Weekly Option  1011  Crude Oil Mid-Curve Option  468  LM1, LM2, CL	Natural Gas Financial Weekly Option (European)	1006		NG
Crude Oil Financial Futures  Light Sweet Crude Oil Option  310  LO  CL  WTI Calendar Spread Option  390  WAY, WB, WC, AWM, AWZ  Daily Crude Oil Option  833  ICD  CL  Light Sweet Crude Oil European Financial Option  550  LCE  Crude Oil Financial Calendar Spread  397  B7A, 7B, 7C, 7M, 7Z  CL  WTI Average Price Option  341  AAO  CL  Crude Oil Weekly Option  1011  LO1, LO2, LO3, LO4, LO5  Crude Oil Mid-Curve Option  468  LM1, LM2, Cl	Light Sweet Crude Oil Futures	200	CL	Primary
Light Sweet Crude Oil Option  310  LO  CL  WTI Calendar Spread Option  390  WAY, WB, WC, AWM, AWZ  CL  Daily Crude Oil Option  833  ICD  CL  Light Sweet Crude Oil European Financial Option  550  LCE  CL  Crude Oil Financial Calendar Spread  397  WTI Average Price Option  341  AAO  CL  Crude Oil Weekly Option  1011  Crude Oil Mid-Curve Option  468  LM1, LM2, CL	E-mini Crude Oil Futures	401	QM	CL
WTI Calendar Spread Option  390 WAY, WB, WC, AWM, AWZ  Daily Crude Oil Option  833 ICD CL  Light Sweet Crude Oil European Financial Option  550 LCE CL  Crude Oil Financial Calendar Spread  397 WTI Average Price Option  341 AAO CL  Crude Oil Weekly Option  1011 LO1, LO2, LO3, LO4, LO5 Crude Oil Mid-Curve Option  468 LM1, LM2, CL				
Daily Crude Oil Option  Bassa ICD CL  Light Sweet Crude Oil European Financial Option  Crude Oil Financial Calendar Spread  WTI Average Price Option  Crude Oil Weekly Option  Crude Oil Mid-Curve Option  AWM, AWZ  CL  AWM, AWZ  CL  CL  CL  CL  CL  CL  CL  CL  CL  C	Light Sweet Crude Oil Option	310		CL
Light Sweet Crude Oil European Financial Option 550 LCE CL  Crude Oil Financial Calendar Spread 397 B7A, 7B, 7C, 7M, 7Z CL  WTI Average Price Option 341 AAO CL  Crude Oil Weekly Option 1011 LO1, LO2, LO3, LO4, LO5  Crude Oil Mid-Curve Option 468 LM1, LM2, CL	WTI Calendar Spread Option	390		CL
Crude Oil Financial Calendar Spread  397  B7A, 7B, 7C, 7M, 7Z  CL  WTI Average Price Option  341  AAO  CL  Crude Oil Weekly Option  1011  LO1, LO2, LO3, LO4, LO5  Crude Oil Mid-Curve Option  468  LM1, LM2, CL	Daily Crude Oil Option	833	ICD	CL
WTI Average Price Option  Crude Oil Weekly Option  397  7M, 7Z  CL  AAO  CL  Crude Oil Weekly Option  1011  LO1, LO2, LO3, LO4, LO5  CL  Crude Oil Mid-Curve Option  468  LM1, LM2, CL	Light Sweet Crude Oil European Financial Option	550		CL
Crude Oil Weekly Option 1011 LO1, LO2, LO3, LO4, LO5  Crude Oil Mid-Curve Option 468 LM1, LM2, CL	·		7M, 7Z	
Crude Oil Weekly Option LO3, LO4, LO5 CL Crude Oil Mid-Curve Option 468 LM1, LM2, CL	WTI Average Price Option	341		CL
	Crude Oil Weekly Option	1011	LO3, LO4, LO5	CL
	Crude Oil Mid-Curve Option	468		CL

The Exchanges reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("Act" or "CEA") and identified that the rule amendments may have some bearing on the following Core Principles:

- <u>Prevention of Market Disruption</u>: The Exchanges believe that the amendments are consistent with this Core Principle requiring the Exchanges to maintain and promote orderly markets.
- <u>Availability of General Information</u>: The Exchanges will amend the NYMEX/COMEX rulebook accordingly on the effective date which is publically available on the CME Group website. In addition, the Exchanges will publish a Special Executive Report ("SER") to advise the marketplace of these amendments. The SER will also be posted on the CME Group website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchanges hereby certify that the amendments comply with the Act, including all regulations under the Act. There were no substantive opposing views to this proposal.

The Exchanges certify that this submission has been concurrently posted on the Exchanges' 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 (212) 299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Appendix A: Amendments to NYMEX/COMEX Rule 589 (blackline format)

Appendix B: Amendments to the Special Price Fluctuation Limits Table of

NYMEX/COMEX Rule 589 (blackline format) (attached under separate

cover)

#### Appendix A

#### NYMEX/COMEX Rulebook Amendments

(Additions are underscored; deletions are struckthrough)

## Chapter 5 Trading Qualifications and Practices

#### 500. SCOPE OF CHAPTER

This chapter prescribes rules concerning floor access privileges, qualifications for trading privileges, and trading practices.

For purposes of these Rules, unless otherwise specified, times referred to herein shall refer to and indicate New York time.

#### 589. SPECIAL PRICE FLUCTUATION LIMITS

The special price fluctuation limits applicable to those contracts with special price fluctuation limits are set forth in the Special Price Fluctuation Limits Table ("Table") in the Interpretations Section at the end of Chapter 5.

Notwithstanding any other provisions of this rule, the GCC may, in its absolute and sole discretion, take any action it determines necessary to protect market integrity. For avoidance of doubt, this authority includes, but is not limited to, modifying or eliminating price fluctuation limits at any time and/or determining whether to halt or not to halt trading. The GCC will promptly issue an alert with respect to actions taken pursuant to this provision.

- A. Initial Price Fluctuation Limits for All Contract Months. At the commencement of each trading day, there shall be initial price fluctuation limits in effect for each futures contract month of the Primary Futures Contract (as identified in the Table) above or below the previous day's settlement price for such contract month set at the first special price fluctuation limit level as provided in the Table.
- B. (i) First Triggering Event and Temporary Trading Halt. If the lead contract month (as identified by the Exchange) of the Primary Futures Contract is bid or offered via Globex at the upper or lower price fluctuation limit at the first special price fluctuation limit level, as applicable, it will be considered a Triggering Event that will begin a two (2) minute monitoring period in the lead contract month. If at the end of the two (2) minute monitoring period, the lead contract month of the Primary Futures Contract is not bid or offered at the applicable special price fluctuation limit, the special price fluctuation limits shall be expanded an additional increment above and below the previous day's settlement price for all contract months of the Primary Futures Contract as provided in the Table. If, however, at the end of the two (2) minute monitoring period, the lead contract month of the Primary Futures Contract is bid or offered at the applicable special price fluctuation limit, a two (2) minute Temporary Trading Halt will commence in all contract months of the Primary Futures Contract as well as in all contract months of Associated Products of the Primary Futures Contract as provided in the Table. In addition, trading in any Associated Product that is an option related to the Primary Futures Contract or in an option contract related to any other Associated Product of the Primary Futures Contract of this rule that may be available for trading on Globex or on the trading floor shall be subject to a coordinated Temporary Trading Halt.
  - (ii) Expansion of Limits Following Temporary Trading Halt. Following the end of a Temporary Trading Halt, the affected markets shall re-open simultaneously in all contract months of the Primary Futures Contract as well as in all contract months of Associated Products of the Primary Futures Contract of this rule. When trading resumes, the price fluctuation limits of the Primary Futures Contract shall be expanded an additional increment above and below the previous day's settlement price for all contract months of the Primary Futures Contract as provided in the Table.

- (iii) Each instance in which a Triggering Event occurs, a two (2) minute monitoring period will commence as provided in Sections 589.B(i) and (ii). In each instance, the price fluctuation limits for each contract month of the Primary Futures Contract shall be expanded by an additional increment as provided in the Table above and below the previous day's settlement price for such contract month. Following the fourth triggering event, there will be no further limits.
- (iv) For Metals Contracts: A Primary Futures Contract shall not be the lead Primary Futures Contract on the contract's last trading day. There shall be no special price fluctuation limits during the period between the first intent day and the last delivery day of an expiring Metals futures contract that serves as a primary futures contract for the purposes of Rule 589. Additionally, there shall be no temporary trading halts or expansion of special price fluctuation limits during the last five (5) minutes of trading during the period between the first intent day and the last delivery day of an expiring Metals futures contract that serves as a primary futures contract for the purposes of Rule 589.
- (v) For Energy Contracts: There shall be no special price fluctuation limits on the expiration day for an expiring Energy contract.
- C. Price Fluctuation Limits on Trading Floor (Floor Trading)
- (i) The special price fluctuation limits cited in Section 589.A. of this rule shall be applicable on the trading floor. All markets on the trading floor shall be limited to trading at these special fluctuation price levels (locked limit); however, such trading shall not constitute a Triggering Event for purposes of a Temporary Trading Halt.
- (ii) In all instances when a Temporary Trading Halt in the lead contract month of the Primary Futures Contract occurs on Globex, floor trading in all contract months of the Primary Futures Contract and in all contract months of Associated Products of the Primary Futures Contract of this rule shall immediately halt. Additionally, trading in any option related to the Primary Futures Contract or in an option contract related to any Associated Product of the Primary Futures Contract of this rule shall be subject to a coordinated Temporary Trading Halt.
- (iii) Whenever Globex markets are re-opened with expanded price limits pursuant to the provisions of Section 589.B. of this rule, the affected markets on the trading floor shall simultaneously re-open with the expanded limits in place.

### **Appendix B**

# Amendments to the Special Price Fluctuation Limits Table in NYMEX/COMEX Rule 589

(Attached under separate cover)