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SECRETARIAT

February 2, 2011

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. ("Non-Reviewable Trading Ranges")
CME/CBOT/NYMEX Submission No. 11-059**

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 an amendment to CME/CBOT/NYMEX Rule 588.G. ("Non-Reviewable Trading Ranges") that adds "3-Month and 1-Month FX Realized Volatility Futures" given the impending launch of the FX Volatility futures contracts.

The amendment is attached, with additions underscored. The rule amendment will become effective for trade date Monday, February 7, 2011.

The Exchanges certify that this change complies with the Commodity Exchange Act and regulations thereunder. There were no substantive opposing views to this proposal.

If you have any questions regarding this change, please contact Kevin Bulman at 312-456-2391 or me at 212-299-2200. Please reference CME/CBOT/NYMEX Submission No. 11-059 in any related correspondence.

Sincerely,

/s/ Christopher Bowen
Managing Director, Chief Regulatory Counsel

CME/CBOT/NYMEX

588.G. Non-Reviewable Trading Ranges

<u>Futures Contract</u>	<u>Non-Reviewable Range</u>
Eurodollar, E-mini Eurodollar and LIBOR	2.5 basis points
Long-Term U.S. Treasury Bond	30/32nds
U.S. T-Bond	30/32nds
10 Yr. T-Note (including OTR)	30/32nds
5 Yr. T-Note (including OTR)	15/32nds
3 Yr. T-Note	15/32nds
2 Yr. T-Note (including OTR)	15/32nds
30-Day Fed Funds	5 basis points
3-Month Overnight Index Swaps	5 basis points
Interest Rate Swaps (30 Yr., 10 Yr., 7 Yr., and 5 Yr.)	30/32nds
Euroyen	2.5 basis points
T-Bills	5 basis points
CME Barclays Capital U.S. Aggregate Index	2.00 Index points
Eurozone HICP Futures	25 basis points
Currency Futures	40 ticks
FX\$Index	40 ticks
<u>3-Month and 1-Month FX Realized Volatility Futures</u>	<u>0.20 Index Points</u>

(No Changes to Remainder of Rule)