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OFFICE OF THE SECRETARIAT  
2010 JUN 4 PM 2 54

June 3, 2010

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

**RE: No Bust Ranges for Standard and Flexible Options on CBOT "Ultra" Long-Term U.S. Treasury Bond Futures – Rule 588.G.  
CME/NYMEX Submission No. 10-159**

Dear Mr. Stawick:

The Chicago Mercantile Exchange Inc. ("CME") and New York Mercantile Exchange, Inc ("NYMEX") (collectively, the "Exchanges") are notifying the Commodity Futures Trading Commission ("Commission") that they are self-certifying amendments to each Exchange's Rule 588.G. ("No Bust Ranges") to add the no bust ranges applicable to standard and flexible options on Chicago Board of Trade ("CBOT") Long-Term U.S. Treasury Bond ("Ultra Bond") futures.

The Exchanges certify that these changes comply with the Commodity Exchange Act and regulations thereunder. The rule amendments will become effective for trade date Monday, June 7, 2010. The addition of the no bust ranges for these products was made to CBOT Rule 588.G. via a previous self-certification to the Commission.

Please direct inquiries regarding this submission to Daniel Grombacher at 312.634.1583 or via e-mail [daniel.grombacher@cmegroup.com](mailto:daniel.grombacher@cmegroup.com), or me at 312.648.5422. Please reference CME/NYMEX Submission No. 10-159 in any related correspondence.

Sincerely,

/s/ Stephen M. Szarmack  
Regulatory Counsel

Attachment

Attachment 1

**CME Rulebook, Chapter 5, Rule 588.G. No Bust Ranges  
Standard and Flexible Options on "Ultra" Long-Term U.S. Treasury Bond Futures**

<b>Option Contract Bid/Ask</b>	<b>Reasonability</b>	<b>No Bust Range</b>
U.S. Treasuries (2-, 5- and 10 Year Notes, Bond, and <b>Long-Term Bond</b> )	4/64ths	20% of premium up to 2/64ths with minimum of 1 tick

**NYMEX Rulebook, Chapter 5, Rule 588.G. No Bust Ranges  
Standard and Flexible Options on "Ultra" Long-Term U.S. Treasury Bond Futures**

<b>Option Contract Bid/Ask</b>	<b>Reasonability</b>	<b>No Bust Range</b>
U.S. Treasuries (2-, 5- and 10 Year Notes, Bond, and <b>Long-Term Bond</b> )	4/64ths	20% of premium up to 2/64ths with minimum of 1 tick