



CME Group

A CME/Chicago Board of Trade/NYMEX Company

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OFFICE OF THE SECRETARIAT
2009 SEP 25 PM 2 27

September 25, 2009

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

**RE: Amendments to CME/CBOT/NYMEX Rules 530 and 813
CME/CBOT/NYMEX Submission No. 09-214**

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 minor amendments to Rules 530 ("Priority of Customers' Orders") and 813 ("Settlement Price") resulting from CME trading E-micro currency contracts. The amendments eliminate references "mini-sized" contracts and replace them with reference to "alternative contract sizes (mini or micro)".

Although neither CBOT nor NYMEX currently offer micro-sized contracts, the changes have been made to all three rules to keep the language completely harmonized across the rules of all the CME Group exchanges.

The amendments are set forth below, with additions underlined and deletions overstruck. The rule amendments will be made effective immediately.

The Exchanges certify that the amendments comply with the Commodity Exchange Act and regulations thereunder.

If you have any questions regarding these changes, please contact Robert Sniegowski, Associate Director, Market Regulation, 312.341.5991 or me at 312.648.5422. Please reference CME/CBOT/NYMEX Submission No. 09-214 in any related correspondence.

Sincerely,

/s/ Stephen M. Szarmack
Director and Associate General Counsel

CME/CBOT/NYMEX

530. PRIORITY OF CUSTOMERS' ORDERS

A member shall not buy (sell) a futures contract, buy (sell) a call option or sell (buy) a put option for his own account, an account in which he has a direct or indirect financial interest, or an account over which he has discretionary trading authority when he is in possession of an executable order for another person to buy (sell) a futures contract, buy (sell) a call option or sell (buy) a put option in the same product, regardless of the venue of execution. All contract months in a given futures product and all options on the futures product, in addition to any corresponding alternative mini-sized (mini or micro) futures or options contracts on a given product, shall be considered the same product for the purposes of this rule.

[The remainder of the rule is unchanged.]

813. SETTLEMENT PRICE

Settlement prices shall be determined each business day for each product pursuant to one or more of the procedures set forth below. The settlement price shall be a price consistent with the minimum tick increment for the product; if the calculated settlement price is not a standard tick increment, the calculated settlement price will be rounded either to the nearest tick or to the tick closer to the previous day's settlement price. The procedure used to determine the settlement price of a product will depend on the product group, level of activity and liquidity during the defined closing time period, and the trading venue(s) used to derive the settlement.

[1.-5. are unchanged.]

6. For all products that are settled with the delivery of, or by reference to, the same underlying instrument but which are offered in alternative contract sizes (mini or micro)~~trade as both full-sized and mini-sized contracts~~, a single settlement price will be applicable to ~~both the full-sized and mini-sized~~all such contracts, with necessary adjustments made to round to the nearest tradable price increment eligible in all such~~both~~ contracts.

[The remainder of the rule is unchanged.]