

October 29, 2012

VIA E-MAIL

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

**RE: 40.6(a) Self Certification of Emergency Actions/Rules Due to Hurricane Sandy
Chicago Mercantile Exchange, Inc., Board of Trade of the City of Chicago, Inc.,
New York Mercantile Exchange, Inc., Commodity Exchange, Inc.**

CME/ CBOT/ NYMEX/ COMEX Submission No. 12-363

Dear Ms. Warfield:

Chicago Mercantile Exchange Inc. ("CME"), Board of Trade of the City of Chicago, Inc. ("CBOT"), New York Mercantile Exchange, Inc. ("NYMEX") and Commodity Exchange, Inc. ("COMEX") (collectively, the "Registered Entities") are self-certifying emergency actions taken by the Registered Entities on October 29, 2012 due to Hurricane Sandy and pursuant to their authority under Rule 257 ("Exchange Physical Emergencies"). The actions described below were taken in order to deal with the extreme weather conditions resulting from Hurricane Sandy which have created emergency circumstances as defined by United States Commodity Futures Trading Commission ("CFTC" or "Commission") Rule 40.1(h)(4). More specifically, the weather conditions caused by Hurricane Sandy "may have a direct impact on trading or clearing and settlement" at the Registered Entities. The emergency rules/actions described below are being self-certified to the Commission "within twenty-four hours after implementation" as required by CFTC Rule 40.6(a)(6). The emergency rules/actions are as follows:

- CME and CBOT closed their United States ("US") equity futures and equity futures options markets at 8:15 AM Central Time ("CT") on Monday, October 29, 2012 and the markets will reopen at 5:00 PM CT on Monday, October 29, 2012. These same markets will close again tomorrow morning, October 30, 2012 at 8:15 AM CT in coordination with the announced closure of the US equity markets. Equity settlement prices were carried forward to October 29, 2012 from Friday, October 26, 2012.
- NYMEX and COMEX closed their physical trading floors for trade dates October 29, 2012 and October 30, 2012. Electronic trading remains available for all NYMEX and COMEX products on CME Globex.
- CME and CBOT closed their Interest Rates complex, including Treasury, Eurodollar and Fed Funds futures and options on futures at 11:00 AM CT on Monday, October 29, 2012 and will reopen at 5:00 PM CT on Monday, October 29, 2012 and resume normal trading hours going forward. These actions apply to the physical trading floors and CME Globex. The closure coincides with the Securities Industry and Financial Markets Authority's ("SIFMA") decision to close the cash market.
- CME will calculate Credit Default Swap curves based on the submission window closing at 11:35 AM CT rather than the standard 3:35 PM CT.

The Registered Entities reviewed the DCM/DCO Core Principles as set forth in the Commodity Exchange Act (“CEA” or “Act”). During this review, we identified that the changes described above may have some bearing on the following Core Principle:

Emergency Authority: The Registered Entities have Rules designed to allow them to take the above actions in the case of an emergency. Since the weather events related to Hurricane Sandy have clearly created an emergency as that term is defined in CFTC Regulation 40.1(h), the above-referenced actions/rules comply with this Core Principle.

The Registered Entities certify that the rules/actions described above comply with the Act and the regulations thereunder. There were no substantive opposing views to this proposal.

The Registered Entities certify that this submission has been concurrently posted on the Exchange’s website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

If you have any questions regarding this submission please contact Christopher K. Bowen, Managing Director and Chief Regulatory Counsel, at (212) 299-2200 or via email at Christopher.Bowen@CMEGroup.com or Joseph Adamczyk, Executive Director of Global Enforcement, at (312) 435-3581 or via email at Joseph.Adamczyk@CMEGroup.com. Alternatively, you may contact me at (312) 930-8167 or via email at Sean.Downey@CMEGroup.com.

Sincerely,

/s/ Sean Downey
Director & Assistant General Counsel