

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 17-251

Organization: New York Mercantile Exchange, Inc. ("NYMEX")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 6/26/17 Filing Description: Delisting of Four (4) Baltic Dry Freight Futures Contracts

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | | |
|--------------------------|-------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Notification | § 40.6(d) |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change | § 40.10(h) |

Rule Numbers:

New Product

Please note only ONE product per Submission.

- | | | |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.2(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class | § 40.2(d) |
| <input type="checkbox"/> | Approval | § 40.3(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission | § 39.5 |

Official Product Name:

Product Terms and Conditions (product related Rules and Rule Amendments)

- | | | |
|-------------------------------------|---|----------------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Certification Made Available to Trade Determination | § 40.6(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.24(a) |
| <input checked="" type="checkbox"/> | Delisting (No Open Interest) | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Approval Made Available to Trade Determination | § 40.5(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.24(c) |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | “Non-Material Agricultural Rule Change” | § 40.4(b)(5) |
| <input type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected: See filing.

Rule Numbers: See filing.

June 26, 2017

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 the Delisting of Four (4) Baltic Dry Freight Futures Contracts. NYMEX Submission No. 17-251

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the delisting of four (4) Baltic Dry Freight Futures contracts (the “Contracts”) effective immediately, as set forth in the table below.

Contract Title	NYMEX Rulebook Chapter	Commodity Code
Capesize 5TC Timecharter Average (Baltic) Futures	769	CF2
Panamax Timecharter Average (Baltic) Futures	945	PFU
Supramax Timecharter Average (Baltic) Futures	946	SFT
Handysize Timecharter Average (Baltic) Futures	943	HFT

There is no open interest in the Contracts. The Contracts will be delisted from CME Globex and CME ClearPort, the venues on which it was listed.

Appendix A, attached hereto, provides amendments to the relevant NYMEX Rulebook Chapter in blackline format.

The terms and conditions contained in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (Trading Qualifications and Practices) of the NYMEX Rulebook were removed from the Exchange Rulebook (See Appendix B attached under separate cover). All other references to the Contracts were removed from the CME Group website.

- **Availability of General Information:** The Exchange will make publicly available the details of the delisting of the Contract by publishing a Special Executive Report (“SER”) to the market. The SER will be available on CME Group’s website.
- **Emergency Authority:** There is no open interest in the Contract, and therefore there will be no market disruption related to its delisting.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>. There were no substantive opposing views to this proposal.

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: NYMEX Rulebook Chapters 769, 945, 946, 943 (blackline format)
 Appendix B: Position Limit, Position Accountability, and Reportable Level Table in
 Chapter 5 of the NYMEX Rulebook (attached under separate cover)

Appendix A

NYMEX RULEBOOK

(deletions struck through)

Chapter 769

Capesize 5TC Timecharter Average (Baltic) Futures

769100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

769101. CONTRACT SPECIFICATIONS

The Floating Price for each contract month is equal to the arithmetic average of the rates for the Capesize 5TC Timecharter Average published by the Baltic Exchange, for each Business Day that it is published during the contract Settlement Period, as described in paragraph 769102.E of these Rules.

769102. TRADING SPECIFICATIONS

The number of months open for trading at a given time shall be determined by the Exchange.

769102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

769102.B. Trading Unit

The contract quantity shall be one (1) day. Each contract shall be valued as the contract quantity (1) multiplied by the settlement price.

769102.C. Price Increments

Prices shall be quoted in U.S. dollars and cents per day. The minimum price fluctuation shall be \$1 per day. The minimum price fluctuation in respect of the Floating Price shall be \$0.01 per day. There shall be no maximum price fluctuation.

769102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

769102.E. Settlement Period

For contract months referenced to a calendar month January to November inclusive, the Settlement Period shall be the full calendar month. For contract months referenced to the December calendar month, the Settlement Period shall be the period from and including the 1st calendar day of the month through to and including the 24th calendar day of the month.

769102.F. Termination of Trading

Trading shall cease at 5:30 p.m. London time on the last Business Day of the Settlement Period.

769103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

769104. DISCLAIMER

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The Baltic Exchange licenses the New York Mercantile Exchange, Inc. ("NYMEX") to use various Baltic Exchange price assessments in connection with the trading or posting of the contracts. Baltic Exchange does not sponsor, endorse, sell or promote the contract and makes no recommendations concerning the advisability of investing in the contract.

Chapter 945

Panamax Timecharter Average (Baltic) Futures

945.01 SCOPE

The provisions of these Rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

945.02 FLOATING PRICE

The Floating Price for each contract month is equal to the arithmetic average of the rates for the Panamax Time Charter Average published by the Baltic Exchange for each business day that it is published during the contract Settlement Period, as described in paragraph 945.02A of these Rules.

945.02A — SETTLEMENT PERIOD

For contract months referenced to a calendar month January to November inclusive, the Settlement Period shall be the full calendar month. For contract months referenced to the December calendar month, the Settlement Period shall be the period from and including the 1st calendar day of the month through to and including the 24th calendar day of the month.

945.03 — CONTRACT QUANTITY AND VALUE

The contract quantity shall be one (1) day. Each contract shall be valued as the contract quantity (1) multiplied by the settlement price.

945.04 — CONTRACT MONTHS

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

945.05 — PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per day. The minimum price fluctuation in respect of orders, traded prices and daily settlement prices shall be \$1 per day. The minimum price fluctuation in respect of the Floating Price shall be \$0.01 per day. There shall be no maximum price fluctuation.

945.06 — TERMINATION OF TRADING

Trading shall cease at 5:30 p.m. London time on the last business day of the Settlement Period.

945.07 — FINAL SETTLEMENT

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

945.08 — EXCHANGE FOR RELATED POSITION

Any exchange for related position (EFRP) transaction shall be governed by the provisions of Exchange Rule 538.

945.09 — DISCLAIMER

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Chapter 946

Supramax Timecharter Average (Baltic) Futures

946.01 — SCOPE

————— The provisions of these Rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

946.02 — FLOATING PRICE

————— The Floating Price for each contract month is equal to the arithmetic average of the rates for the Supramax Time Charter Average published by the Baltic Exchange for each business day that it is published during the contract Settlement Period, as described in paragraph 946.02A of these Rules.

946.02A — SETTLEMENT PERIOD

————— For contract months referenced to a calendar month January to November inclusive, the Settlement Period shall be the full calendar month. For contract months referenced to the December calendar month, the Settlement Period shall be the period from and including the 1st calendar day of the month through to and including the 24th calendar day of the month.

946.03 — CONTRACT QUANTITY AND VALUE

————— The contract quantity shall be one (1) day. Each contract shall be valued as the contract quantity (1) multiplied by the settlement price.

946.04 — CONTRACT MONTHS ~~Trading shall be conducted in contracts in such months as shall be~~

determined by the Exchange.

946.05 — PRICES AND FLUCTUATIONS

————— Prices shall be quoted in U.S. dollars and cents per day. The minimum price fluctuation in respect of orders, traded prices and daily settlement prices shall be \$1 per day. The minimum price fluctuation in respect of the Floating Price shall be \$0.01 per day. There shall be no maximum price fluctuation.

946.06 — TERMINATION OF TRADING

————— Trading shall cease at 5:30 p.m. London time on the last business day of the Settlement Period.

946.07 — FINAL SETTLEMENT

————— Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

946.08 — EXCHANGE FOR RELATED POSITION

————— Any exchange for related position (EFRP) transaction shall be governed by the provisions of Exchange Rule 538.

946.09 — DISCLAIMER

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Chapter 943

Handysize Timecharter Average (Baltic) Futures

943.01 SCOPE

The provisions of these Rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

943.02 FLOATING PRICE

The Floating Price for each contract month is equal to the arithmetic average of the rates for the Handysize Time Charter Average published by the Baltic Exchange for each business day that it is published during the contract Settlement Period, as described in paragraph 943.02A of these Rules.

943.02A SETTLEMENT PERIOD

For contract months referenced to a calendar month January to November inclusive, the Settlement Period shall be the full calendar month. For contract months referenced to the December calendar month, the Settlement Period shall be the period from and including the 1st calendar day of the month through to and including the 24th calendar day of the month.

943.03 CONTRACT QUANTITY AND VALUE

The contract quantity shall be one (1) day. Each contract shall be valued as the contract quantity (1) multiplied by the settlement price.

943.04 CONTRACT MONTHS

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

943.05 PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per day. The minimum price fluctuation in respect of orders, traded prices and daily settlement prices shall be \$1 per day. The minimum price fluctuation in respect of the Floating Price shall be \$0.01 per day. There shall be no maximum price fluctuation.

943.06 TERMINATION OF TRADING

Trading shall cease at 5:30 p.m. London time on the last business day of the Settlement Period.

943.07 FINAL SETTLEMENT

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.~~

943.08 EXCHANGE FOR RELATED POSITION

~~Any exchange for related position (EFRP) transaction shall be governed by the provisions of Exchange Rule 538.~~

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APPENDIX B

NYMEX Chapter 5, Position Limit, Position Accountability and Reportable Table

(deletions ~~struck through~~)

(Attached under separate cover)