

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 17-349

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): 09/01/17 **Filing Description:** Delisting of the National Balancing Point (NBP) Henry Hub Basis Futures Contract

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.

September 1, 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 the National Balancing Point (NBP) Henry Hub Basis Futures Contract. NYMEX Submission No. 17-349

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 the National Balancing Point (NBP) Henry Hub Basis Futures contract (the “Contract”), effective immediately as noted in the table below.

Contract Title	Clearing Code	CME Globex Code	Rulebook Chapter
National Balancing Point (NBP) Henry Hub Basis Futures	E2	AE2	332

There is no open interest in the Contract. The Contract will be delisted from the CME Globex electronic trading platform and CME ClearPort, the venues on which this product was listed.

The product rule chapters and 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 (See Appendix B, attached under separate cover). All other references to the Contract were removed from the CME Group website.

Appendix A provides amendments to the applicable NYMEX Rulebook Chapter in blackline format.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the delisting of the Contract may impact the following Core Principles:

Availability of General Information: The Exchange will make publicly available the details of this delisting by publishing a Special Executive Report (“SER”) to the marketplace. The SER will be available on the 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.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the delisting of the Contract complies with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

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>.

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: Amendments to NYMEX Rulebook Chapter (blackline format)
Appendix B: Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the NYMEX Rulebook (blackline format) (attached under separate cover)

APPENDIX A

NYMEX Rulebook

(~~strikethrough~~ indicates deletion)

Chapter 332

~~National Balancing Point (NBP) Henry Hub Basis Futures~~

332.01. 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.~~

332.02. FLOATING PRICE

~~The Floating Price for each contract month will be equal to the ICE UK Natural Gas Futures contract (NBP) settlement price (in British Pence per Therm) divided by ten (10), and then converted from British Sterling and British Pence per million British thermal units (MMBtu) to US dollars per MMBtu using the CME British Pound / U.S. Dollar 15-minute Weighted Average Derived Spot Price starting at 16:00 Local London time and developed for the National Balancing Point / Henry Hub Natural Gas Basis Swap Futures contract of the corresponding contract month minus the 15-minute Weighted Average Price of NYMEX (Henry Hub) Natural Gas Futures contract starting at 16:00 Local London time for the corresponding contract month.~~

332.03. CONTRACT QUANTITY AND VALUE

~~The contract quantity shall be 2,500 MMBtu. Each Futures contract shall be valued as the contract quantity $\frac{2,500}{(2,500)}$ MMBtu multiplied by the settlement price.~~

332.04. CONTRACT MONTHS

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

332.05. PRICES AND FLUCTUATIONS

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.001 per MMBtu. There shall be no maximum price fluctuation.~~

332.06. TERMINATION OF TRADING

~~Trading shall cease three business days prior to the first day of the contract month. If this business day is not a common business day for the ICE UK Natural Gas Futures contract (NBP) and the NYMEX (Henry Hub) Natural Gas Futures contract, the Termination of Trading will occur on the prior common business day.~~

332.07. 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, provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the Exchange, based on the best information available to it at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.~~

332.08. RESERVED

332.09. DISCLAIMER

~~NEW YORK MERCANTILE EXCHANGE, INC. ("NYMEX") AND ITS AFFILIATES DO NOT GUARANTEE THE ACCURACY AND/OR COMPLETENESS OF THE INDEX OR ANY OF THE DATA INCLUDED THEREIN. NYMEX AND ITS AFFILIATES MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AS TO THE RESULTS TO BE OBTAINED BY ANY PERSON OR ENTITY FROM USE OF THE INDEX, TRADING BASED ON THE INDEX, OR ANY DATA INCLUDED THEREIN IN CONNECTION WITH THE TRADING OF THE CONTRACT, OR, FOR ANY OTHER USE. NYMEX AND ITS AFFILIATES MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AND HEREBY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL NYMEX OR ITS AFFILIATES HAVE ANY LIABILITY FOR ANY LOST PROFITS OR INDIRECT, PUNITIVE, SPECIAL OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.~~

APPENDIX B

**Position Limit, Position Accountability, and Reportable Level Table in Chapter 5
of the NYMEX Rulebook**

(attached under separate cover)

(blackline format)