

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

**Registered Entity Identifier Code (optional):** 17-367

**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):** 09/15/17 **Filing Description:** Amendments to the NYMEX Rulebook Chapter 5 Position Limit, Position Accountability, and Reportable Level Table in Connection with the Australian Coking Coal (Platts) Low Vol Futures Contract to Include Diminishing Balances

**SPECIFY FILING TYPE**

**Please note only ONE choice allowed per Submission.**

**Organization Rules and Rule Amendments**

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

**Rule Numbers:**

**New Product**

**Please note only ONE product per Submission.**

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

**Official Product Name:**

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

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

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

**Rule Numbers:** See filing.

September 15, 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, DC 20581

**Re: CFTC Regulation 40.6(a) Rule Certification. Notification Regarding Amendments to the NYMEX Rulebook Chapter 5 Position Limit, Position Accountability, and Reportable Level Table in Connection with the Australian Coking Coal (Platts) Low Vol Futures Contract to Include Diminishing Balances. NYMEX Submission No. 17-367**

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. ("NYMEX" or the "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or the "Commission") that it is self-certifying amendments to the NYMEX Rulebook Chapter 5 Position Limit, Position Accountability, and Reportable Level Table (the "Table") in connection with the Australian Coking Coal (Platts) Low Vol Futures contract (the "Contract") (Rule Chapter: 1111, Commodity Code: ALW) effective on trade date October 2, 2017 and commencing with the October 2017 contract month and beyond.

Specifically, the Exchange will add diminishing balances to the Contract because the floating price for the Contract is calculated as the average price of all daily price assessments for a given calendar month. The addition of diminishing balances will not have an impact on the value of the Contract. Diminishing balance contracts are those whose front month open positions, as counted for position limit purposes, diminish as the contract month progresses toward expiration.

Amendments to the Table are provided under separate cover as Exhibit A with additions underscored.

The Exchange reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("Act") and identified that the amendments to the Table may have some bearing on the following Core Principle:

- **Availability of General Information:** In order to ensure that market participants are apprised of the revisions and the administrative amendments to the Table, the Exchange will issue a CME Group Market Surveillance Notice (the "Notice") to the marketplace notifying them of the amendment in advance of the amendment becoming effective. The Notice will also be posted on the CME Group website.

The Exchange certifies that the amendments to the Table comply with the Act and regulations thereunder. There were no opposing views to the aforementioned amendments.

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](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – Amendments to NYMEX Rulebook Chapter 5 Position Limit, Position Accountability, and Reportable Level Table (blackline format)

**Exhibit A**

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

(under separate cover)

(additions **underscored**)