CME Group

2011 JUL -8 PM 3: 11 OFFICE OF THE SECRETARIAT

July 6, 2011

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

> Re: Rule Certification. Notification of Amendments to Chapter 5, Position Limit, Position Accountability and Reportable Level Table of the NYMEX Rulebook Relating to the Launch of the Four (4) New Coal Option Contracts NYMEX Submission #11-159

Dear Mr. Stawick:

The New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying amendments to the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook in relation to the listing of four (4) new coal option contracts. These amendments establish the all month/any one month accountability levels, expiration month position limits, reportable levels, and aggregation allocations for the new contracts.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.6, the Exchange hereby certifies that the attached rule amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal. These changes will be made effective on trade date July 11, 2011.

Should you have any questions concerning the above, please contact the undersigned at (312) 930-8167. Alternatively, you may contact Chris Reinhardt, Associate Director, Market Surveillance, at (212) 299-2882, (347) 225-1342 or <u>Chris.Reinhardt@cmegroup.com</u>, or Ryne Toscano, Supervisor, Market Surveillance, at (212) 299-2879, (646) 407-2937 or Ryne.Toscano@cmegroup.com. Please reference our NYMEX Submission No. 11-159 in any related correspondence.

Sincerely,

/s/Sean Downey Assoc Dir & Asst General Counsel

Attachment

1304

## NOTIFICATION OF AMENDMENTS TO NYMEX RULEBOOK CHAPTER 5 POSITION LIMIT TABLE (Bold/underline indicates additions)

<u>Contract Name</u>	<u>Rule</u> <u>Chap-</u> <u>ter</u>	<u>Com-</u> <u>modity</u> <u>Code</u>	<u>All Month</u> <u>Account-</u> <u>ability</u> <u>Level</u>	<u>Any One</u> <u>Month</u> <u>Account-</u> <u>ability</u> <u>Level</u>	<u>Expira-</u> <u>tion</u> <u>Month</u> Limit Rule	<u>Report-</u> ing Level	<u>Aggre-</u> <u>gate</u> Into (1)	
		·	<u>Rule 560</u>	<u>Rule 560</u>	559	<u>Rule 561</u>		
Coal								
<u>Coal (API 2) cif</u> <u>ARA (ARGUS-</u> <u>McCloskey)</u> <u>Option on</u> <u>Quarterly</u> <u>Futures Strip</u>	<u>909</u>	CQA	<u>7,000</u>	<u>7,000</u>	<u>3,500</u>	<u>25</u>	MTE	
<u>Coal (API 2) cif</u> <u>ARA (ARGUS-</u> <u>McCloskey)</u> <u>Option on</u> <u>Calendar</u> Futures Strip	910	CLA	<u>7.000</u>	<u>7,000</u>	<u>3.500</u>	25	<u>MTF</u>	
<u>Coal (API 4) fob</u> <u>Richards Bay</u> (ARGUS- <u>McCloskey)</u> <u>Option on</u> <u>Quarterly</u> <u>Futures Strip</u>	<u>917</u>	RQA	<u>5,000</u>	<u>5,000</u>	<u>2,500</u>	<u>25</u>	MFE	
<u>Coal (API 4) fob</u> <u>Richards Bay</u> (ARGUS- <u>McCloskey)</u> <u>Option on</u> <u>Calendar</u> Futures Strip	<u>918</u>	RLA	<u>5,000</u>	<u>5,000</u>	<u>2.500</u>	<u>25</u>	MFF	