



Sean M. Downey
Director and Assistant General Counsel
Legal Department

October 11, 2012

VIA E-MAIL AND OVERNIGHT MAIL

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

CONFIDENTIAL TREATMENT
REQUESTED

Re: SUPPLEMENTAL SUBMISSION. Rule Certification. New York Mercantile Exchange, Inc. Submission #12-293S: Additional Supplemental Market Information

Dear Ms. Warfield:

Previously, pursuant to submission #12-293, dated October 11, 2012, the New York Mercantile Exchange, Inc. ("NYMEX" or the "Exchange") notified the Commodity Futures Trading Commission ("CFTC" or "Commission") that it was self-certifying the listing of the Chinese Steel Rebar HRB400 (Mysteel) Futures contract (code RBR, chapter 1286) for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort beginning at 6:00 p.m. on Sunday, October 14, 2012, for trade date Monday, October 15, 2012.

In this letter, the Exchange is providing the Commission with certain daily price information applicable to the related cash market for the proposed contract's underlying market for the period beginning January 2009 through July 2012. Mysteel is one of the leading pricing services that are used in the over-the-counter ("OTC") market for pricing ferrous metals contracts within China, and the methodology utilized by Mysteel is well-known in the Asian ferrous metals industry. Their pricing methodology is derived from electronic data collected from multiple market participants to determine market value. The Exchange believes the historical data is sufficient to prove that the index is not subject to manipulation.

The additional supplemental market information is provided in Appendix A, for which a request for confidential treatment is being simultaneously submitted to the CFTC pursuant to Rule 40.8 and Regulation 145.9(d). A copy of that request for confidential treatment is included with this supplemental filing.

Pursuant to Section 5c(c) of the Commodity Exchange Act ("Act") and CFTC Rule 40.2, the Exchange hereby certifies that the attached supplemental market information complies with the Act, including regulations under the Act.

The Exchange certifies that a description of the 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 (312) 930-8167.

Sincerely,

/s/Sean M. Downey
Director & Assistant General Counsel

Attachment: Appendix A: Additional Supplemental Information



Sean M. Downey
Director and Assistant General Counsel
Legal Department

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Stacy Easter
Paralegal Specialist
FOIA Compliance Office
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

CONFIDENTIAL TREATMENT
REQUESTED

**Re: FOIA Confidential Treatment Request: Appendix A to NYMEX Submission 12-293S
and Exhibit 1 to This Letter**

Dear Ms. Easter:

By e-mail dated today, October 11, 2012, the New York Mercantile Exchange, Inc. ("NYMEX" or the "Exchange") submitted a product certification filing to the CFTC (submission 12-293S). This supplemental filing includes an appendix ("Appendix A"), which is attached.

The Exchange is also providing the Commission with a detailed written justification on behalf of NYMEX and Mysteel, one of the leading pricing services that are used in the over-the-counter ("OTC") market for pricing ferrous metals contracts within China ("Mysteel"), which sets forth grounds for this request for confidential treatment in Exhibit 1 herewith ("Exhibit 1").

Pursuant to Sections 8 and 8(a) of the Commodity Exchange Act ("CEA"), as amended, and Commission Regulation 145.9(d), NYMEX requests confidential treatment of Appendix A on the grounds that disclosure of Appendix A would reveal confidential commercial information of the submitter (NYMEX) and of Mysteel.

Pursuant to Commission Regulation 145.9(d)(5), NYMEX requests that confidential treatment be maintained for Appendix A until further notice from the Exchange. We also request that the Commission notify the undersigned immediately after receiving any FOIA request for said Appendix A or any other court order, subpoena or summons for same. Finally, we request that we be notified in the event the Commission intends to disclose such Appendix A to Congress or to any other governmental agency or unit pursuant to Section 8 of the CEA. NYMEX does not waive its notification rights under Section 8(f) of the CEA with respect to any subpoena or summons for such Appendix A.

Please contact the undersigned at (312) 930-8167 should you have any questions concerning this letter.

Sincerely,

/s/Sean M. Downey
Director & Assistant General Counsel

Enclosure