

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 17-391

Organization: Chicago Mercantile Exchange Inc. "CME SEF"

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 10/16/17 Filing Description: Delisting of the Transco Zone 6 Natural Gas (Platts IFERC) Fixed Price Swap Contract Without Open Interest.

**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     |

**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.

October 16, 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 Delisting of the Transco Zone 6 Natural Gas (Platts IFERC) Fixed Price Swap Contract Without Open Interest.  
CME SEF Submission No. 17-391**

Dear Mr. Kirkpatrick:

The Swap Execution Facility Division of Chicago Mercantile Exchange Inc. (“CME SEF”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the delisting of the Transco Zone 6 Natural Gas (Platts IFERC) Fixed Price Swap contract (the “Contract”), effective immediately as noted in the table below.

Contract Title	Rulebook Chapter	Commodity Code
Transco Zone 6 Natural Gas (Platts IFERC) Fixed Price Swap	11	XZW

There is no open interest in the Contract.

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

The Exchange reviewed the swap execution facility core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the following Core Principles may be impacted by this initiative as follows:

- **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), CME SEF 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.

CME SEF 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 e-mail [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com) or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Appendix A - Amendments to CME SEF Rulebook Chapter 11 ("Transco Zone 6 Natural Gas (Platts IFERC) Fixed Price Swap (XZW)")

## Appendix A

### Amendments to SEF Rulebook Chapter

#### **Chapter 11: Transco Zone 6 Natural Gas (Platts IFERC) Fixed Price Swap (XZW)**

##### **11100. SCOPE OF CHAPTER**

The provisions of these rules shall apply to all swap contracts bought or sold on the CME SEF for cash settlement based on the Floating Price (as defined below). 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 CME SEF or other rules as referred to therein.

##### **11101. CONTRACT SPECIFICATIONS**

The Floating Price for each contract month is equal to the price assessment, which is the bidweek (average) price for Transco Zone 6 N.Y. published in the Platts' Inside FERC ("IFERC") Gas Market Report under the "Northeast" heading in the "Index" column of the table entitled "Market Center Spot Gas Prices" for the corresponding contract month.

##### **11102. TRADING SPECIFICATIONS**

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

##### **11102.A. Trading Schedule**

The hours of trading for this contract shall be determined by CME SEF.

##### **11102.B. Trading Unit**

The contract quantity shall be 2,500 million British thermal units ("MMBtu"). Each swap contract shall be valued as the contract quantity multiplied by the settlement price.

##### **11102.C. Price Increments**

Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu.

##### **11102.D. Termination of Trading**

The contract shall terminate on the last business day of the month prior to the contract month.

##### **11103. 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.

##### **11104. CLEARING GUARANTEE**

No order or trade in this contract may be entered or executed upon any CME SEF platform unless a NYMEX Clearing Member, as the term is defined under NYMEX Rules, guarantees and assumes complete responsibility for the financial obligations of the participant on whose behalf such order or trade is entered.

##### **11105. DISCLAIMER**

NEITHER CHICAGO MERCANTILE EXCHANGE, INC. ("CME"), ITS AFFILIATES NOR PLATTS, A DIVISION OF THE MCGRAW HILL COMPANIES, INC. ("PLATTS"), GUARANTEES THE ACCURACY OR COMPLETENESS OF THE PLATTS PRICE ASSESSMENT OR ANY OF THE DATA INCLUDED THEREIN. CME, ITS AFFILIATES OR PLATTS MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AS TO THE RESULTS TO BE OBTAINED BY ANY PERSON OR ENTITY FROM USE OF THE PLATTS PRICE ASSESSMENT, TRADING AND/OR CLEARING BASED ON THE PLATTS PRICE ASSESSMENT, OR ANY DATA INCLUDED THEREIN IN CONNECTION WITH THE TRADING AND/OR CLEARING OF THE CONTRACT, OR, FOR ANY OTHER USE. CME, ITS AFFILIATES AND PLATTS 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 PLATTS PRICE ASSESSMENT OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL CME, ITS AFFILIATES OR PLATTS 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