

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 19-344

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): 09/25/19 **Filing Description:** Amendments to NYMEX Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table for the PJM Daily Load Forecast Futures Contract

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: See filing.

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

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:

Rule Numbers:



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

September 25, 2019

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) Certification. Notification Regarding Amendments to NYMEX Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table for the PJM Daily Load Forecast Futures Contract. NYMEX Submission No. 19-344

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 amendments to the NYMEX Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) table (the “Table”) for the PJM Daily Load Forecast Futures contract (the “Contract”) set forth below effective Sunday, October 13, 2019 for trade date Monday, October 14, 2019.

Contract Title	Rulebook Chapter	CME Globex Code
PJM Daily Load Forecast Futures	181	PDJ

Specifically, the Exchange is amending the Table to accurately reflect the contract unit. Amendments to the Table are provided in Exhibit A in blackline format.

The Exchange reviewed the designated contracts market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the Contract may have some bearing on the following Core Principles:

- **Compliance with the Rules:** The Exchange shall continue its normal practice to establish, monitor, and enforce compliance with the rules of the contract markets for the Contracts, including the terms and conditions of the contracts’ amendments for CME Globex non-reviewable trading ranges.
- **Prevention of Market Disruption:** The amendments will not impede the Exchange’s capacity and responsibility to prevent manipulation, price distortion, and disruptions to this contract through currently established market surveillance, compliance, and enforcement practices and procedures.
- **Availability of General Information:** The Exchange will amend the NYMEX Rulebook accordingly on the effective date, which is publicly available on the CME Group website, to reflect the changes that will be made to the rules pertaining to the NRRs of the Contracts. In addition, the Exchange will inform the marketplace of the amendments by issuing a Special Executive Report (“SER”). The SER will also be posted on the Exchange’s website.

- Execution of Transactions: The amendments will have no adverse impact on the central limit order book for the Contracts. These changes will not impede the Exchange's ability as a designated contract market to provide a competitive, open, and efficient market mechanism for executing transactions that protects the price discovery and physical deliverable processes of the Contracts.

Pursuant to Section 5c(c) of the Act and CFTC Regulations 40.6(a), the Exchange hereby certifies that amendments to the Table comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchange certifies that this submission has been concurrently posted on the CME Group 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

Attachment: Exhibit A: NYMEX Rule 588.H. – (“Globex Non-Reviewable Trading Ranges”) Table

Exhibit A

NYMEX Rulebook

Chapter 5

(“Trading Qualifications and Practices”)

Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table

(additions are underscored; deletions are ~~struck through~~)

Instrument Name	Globex Symbol	Rulebook Chapter	Outrights			Spreads	
			Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Minimum Ticks	NRR: Globex Format	NRR: Outright Minimum Ticks
PJM Daily Load Forecast Futures	PDJ	181	50.0 Index Points <u>\$2.00 per MWh</u>	500 <u>20</u>	50 <u>20</u>	N/A	N/A