

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 17-017

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): January 10, 2017 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of January 2, 2016)

**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     |

**Official Product Name:**

**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 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 checked="" type="checkbox"/> | Notification  | § 40.6(d)            |

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

Rule Numbers: See filing.

January 10, 2017

**VIA ELECTRONIC PORTAL**

Mr. Christopher 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(d) Notification. New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) Weekly Notification of Amendments Related to Product Terms and Conditions.  
NYMEX Submission No. 17-017**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(d), the Exchange submits this weekly notification of the following amendments related to product terms and conditions made effective during the week of January 2, 2017.

On Tuesday, December 27, 2016, the Exchange delisted the Capesize Timecharter Average (Baltic) Futures contract and amended the contract title of the Capesize 2014 Timecharter Average (Baltic) Futures to Capesize 5TC Timecharter Average (Baltic) Futures. The marketplace was alerted of the changes via Special Executive Report (“SER”) #7804, which is attached hereto as Exhibit A.

On Tuesday, January 3, 2017, the Exchange delisted six (6) electricity futures contracts. The marketplace was alerted of the changes via SER #7813, which is attached hereto as Exhibit B. As a result of the delisting, the Exchange also amended aggregation allocations, spot month limit values, and reportable levels for certain existing related contracts. The marketplace was alerted of these changes via Market Surveillance Notice (“MSN”) #01-03-17, which is attached hereto as Exhibit C.

In accordance with the delisting set forth above, the Exchange made updates to the NYMEX Rulebook Chapter 5 Table (“Table”). The Table is attached under separate cover, in blackline format as Exhibit D.

On Tuesday, January 3, 2017, the Exchange amended the NYMEX Position Limits Table to delist eleven (11) previously sunset Platts Gulf Coast Oil 3.0 Contracts through the December 2016 contract month. The Position Limits Table is attached under separate cover, in blackline format as Exhibit E.

If you require any additional information, 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

Attachments: Exhibit A – SER #7804  
Exhibit B – SER #7813  
Exhibit C – MSN #01-03-17  
Exhibit D – Amended NYMEX Rulebook Chapter 5 Table (blackline format) (attached under separate cover)  
Exhibit E – Amended NYMEX Position Limits Table (blackline format) (attached under separate cover)

**EXHIBIT A**



Special Executive Report

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**DATE:** December 27, 2016  
**SER#:** 7804  
**SUBJECT:** **Delisting of the Capesize Timecharter Average (Baltic) Futures Contract and Amendment to Contract Title of Capesize 2014 Timecharter Average (Baltic) Futures to Capesize 5TC Timecharter Average (Baltic) Futures**

Effective immediately, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") delisted the Capesize Timecharter Average (Baltic) Futures contract (Commodity Code: CFU; Rulebook Chapter: 944). Pursuant to NYMEX Submission No. 14-518 and SER 7271 both dated December 22, 2014, the Exchange previously notified the Commodity Futures Trading Commission ("CFTC") and market participants that the last contract month available for trading and clearing shall be December 2016.

Also effective on Tuesday, December 27, 2016, the Exchange shall amend the contract title of the Capesize 2014 Timecharter Average (Baltic) Futures contract (Commodity Code: CF2, Rulebook Chapter: 769). The contract was originally listed for trading and clearing on August 25, 2014. (See NYMEX Submission No. 14-265 and SER 7133 both dated August 8, 2014.) The amended contract title shall be Capesize 5TC Timecharter Average (Baltic) Futures.

The CFTC will be notified of the aforementioned amendments during the week of January 9, 2017 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations. For additional information, please contact:

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## EXHIBIT B

# **CME Group** Special Executive Report

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**DATE:** January 3, 2017  
**SER#:** 7813  
**SUBJECT:** Delisting of Six Electricity Futures Contracts

Effective as of the close of business today, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) delisted six (6) electricity futures contracts (the “Contracts”) as set forth in Table 1.

Table 1

Contract Title	Clearing Code	CME Globex Code	Rulebook Chapter
MISO Indiana Hub Real-Time Off-Peak Calendar-Month 5 MW Futures	FTM	FTQ	1073
NYISO Zone A Peak LBMP Futures	KA	AKA	616
NYISO Zone A Off-Peak LBMP Futures	KB	AKB	616A
NYISO Zone G Peak LBMP Futures	KG	AKG	617
NYISO Zone G Off-Peak LBMP Futures	KH	AKH	617A
PJM Northern Illinois Hub Off-Peak LMP Futures	UO	AUO	762A

The Contracts were listed for trading on CME Globex as well as for submission for clearing via CME ClearPort.

The delisting of the Contracts is a result of the Exchange’s prior announcement to delist previously-listed contract months (see SER [7179](#) dated December 22, 2014). The Exchange previously notified the Commodity Futures Trading Commission (“CFTC”) of the delisting of previously listed contracts months of the Contract. (NYMEX Submission 14-387 dated December 22, 2014). The CFTC will be notified of the delisting of the Contracts during the week of January 9, 2017, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

As a result of the delisting, information regarding the Contract has been deleted from the respective product rule chapter, related position limits in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (Trading Qualifications and Practices) of the CME Rulebook, the CME Globex non-reviewable ranges located in Rule 588.H. of the NYMEX Rulebook, and the list of block-eligible products located on the CME Group website.

Please refer questions on this subject to:

### **Research and Product Development**

Ricky Li

[ricky.li@cmegroup.com](mailto:ricky.li@cmegroup.com)

(212) 299-2274

## EXHIBIT C

### Market Surveillance

**DATE:** January 3, 2017

**NOTICE #:** MSN01-03-17

**SUBJECT:** Delisting of Certain Electricity Futures Contracts and Amendment to Aggregation Allocations of Existing Related Contracts

Effective as of the close of business today, and as announced in Special Executive Report [SER-7813](#), the New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) delisted six (6) electricity futures contracts (the “Delisted Contracts”) set forth in Table 1 below. As a result of the delisting, the Exchange (i) amended the aggregation allocations of certain existing related contracts (the “Amended Contracts”) to reflect the new aggregation allocations in the spot month and (ii) adjusted the values of the spot month limits such that the values are reflected in net futures equivalents of the new parent contracts. The Exchange also amended the reportable level for NYISO Zone G Day-Ahead Peak Calendar-Day 5 MW Futures (GN) contract as a result of the adjustment to the spot month limit value. These amendments are reflected in Table 2 below.

(bold/underline indicates addition; strikethrough indicates deletion)

**Table 1: Delisted Contracts**

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot Month Aggregate Into Futures Equivalent	Spot Month Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)
MISO Indiana Hub Real-Time Off-Peak Calendar-Month 5 MW Futures	4073	FTM	5 MWH	25	EJ	195 FTM : 1 EJ	1,805
NYISO Zone A Peak LBMP Futures	616	KA	400 MWH	25	KA		3,240
NYISO Zone A Off-Peak LBMP Futures	616A	KB	975 MWH	25	KB		440
NYISO Zone G Off-Peak LBMP Futures	617A	KH	975 MWH	25	KH		220
NYISO Zone G Peak LBMP Futures	617	KG	400 MWH	25	KG		430
PJM Northern Illinois Hub Off-Peak LMP Futures	762A	UO	975 MWH	25	UO		3,325

**Table 2: Amended Contracts**

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot Month Aggregate Into Futures Equivalent	Spot Month Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)
NYISO Zone A Day-Ahead Peak Calendar-Day 5 MW Futures	616B	AN	80 MWH	25	<del>KA</del> <b><u>AN</u></b>	5 AN : 1 KA	3,240 <b><u>770</u></b>
NYISO Zone A Day-Ahead Off-Peak Calendar-Day 5 MW Futures	680	ZAO	5 MWH	25	KB <b><u>ZAO</u></b>	195 ZAO : 1 KB	440 <b><u>2,860</u></b>

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Spot Month Aggregate Into Futures Equivalent	Spot Month Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)
NYISO Zone G Day-Ahead Off-Peak Calendar-Day 5 MW Futures	687	ZGO	5 MWH	25	KH <u>ZGO</u>	195-ZGO : 1-KH	220 <u>1,430</u>
NYISO Zone G Day-Ahead Peak Calendar-Day 5 MW Futures	617B	GN	80 MWH	25 <u>1</u>	KG <u>GN</u>	5-GN : 1-KG	430 <u>100</u>
PJM Northern Illinois Hub Real-Time Off-Peak Calendar-Day 5 MW Futures	958	NOC	5 MWH	25	UO <u>NOC</u>	195-NOC : 1-UO	3,325 <u>21,600</u>

The spot month limits of the Amended Contracts shall be effective as of the opening of trading on the first business day when a contract day becomes the first nearby contract. Please note that the single month and all month aggregation allocations, single month and all month aggregation ratios and single month and all month accountability levels for all Amended Contracts are unchanged.

The terms and conditions of the Amended Contracts have been updated in the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook, as noted below. The Delisted Contracts shall be removed from the NYMEX Position Limit, Position Accountability and Reportable Level Table on January 6, 2017.

The Commodity Futures Trading Commission (CFTC) will be notified of this amendment during the week of January 9, 2017 via the weekly notification procedures set out in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

#### Market Regulation

Surveillance:

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**EXHIBIT D**

**Amended NYMEX Rulebook Chapter 5 Table**

(blackline format)

(attached under separate cover)

**EXHIBIT E**



**Amended NYMEX Position Limits Table**

(blackline format)

(attached under separate cover)