

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 15-022

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 8, 2015 Filing Description: Weekly Notification of Product Terms and Conditions Amendments (Week of December 29, 2014)

**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:** Chapters 178, 312, 354, 380, 616, 616A, 617, 617A, 618, 618A, 635A, 756, 756A, 762, 762A, 765, 765A, 774, 774A, 1070, 1071, 1072, 1073



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

January 8, 2015

**VIA ELECTRONIC PORTAL**

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(d) Notification. New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) Weekly Notification of Product Terms and Conditions Amendments. NYMEX Submission No. 15-022**

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 product terms and conditions amendments made effective during the week of December 29, 2014.

On Wednesday, December 31, 2014, the Exchange revised Special Executive Report (“SER”) #7179 to amend the contract name associated with clearing code PML. The correct name for the PML contract is the PJM 50 MW Calendar-Month LMP Option. The marketplace was notified of these amendments via revised SER #7179R, which is attached hereto as Exhibit A.

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

Attachment: Exhibit A – SER #7179R

## EXHIBIT A



### Special Executive Report

---

**DATE:** December 31, 2014

**SER#:** 7179R

**SUBJECT: Delisting Certain Contract Months in Twenty-Three (23) Electricity Futures and Options Contracts**

(This SER supersedes SER #7179 dated December 22, 2014, to amend the contract name associated with clearing code PML. The correct name for the PML contract is the PJM 50 MW Calendar-Month LMP Option.)

Earlier today, Monday, December 22, 2014, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) delisted certain previously-listed contract months of twenty-three (23) electricity futures and option contracts in on its trading and clearing venues, as set out in the table below. There was no open interest in the delisted contract months.

Please refer to SER #7178 regarding amendments to the listing cycles and the last listed contract for thirteen (13) electricity futures and option contracts.

The last listed contract month by trading or clearing venue for each contract is also noted in the table below.

| Contract Code | Rulebook Chapter | Contract Name   | Current Listing Schedule by Venue  | Last Listed Contract Month by Venue effective December 22, 2014 | Contract Months To Be Delisted by Venue effective December 22, 2014 |
|---------------|------------------|---|--|---|---|
| 4S            | 178              | PJM Western Hub 50 MW Peak Calendar-Month Real-Time LMP Futures | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year. | All Venues:<br>December 2015                                    | All Venues: January 2016 and beyond                                 |

|     |      |  |  |  |  |
|-----|------|--|--|--|--|
| FTM | 1073 | MISO Indiana Hub Real-Time Off-Peak Calendar-Month 5 MW Futures                      | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year. | All Venues:<br>December 2016             | All Venues: January 2017 and beyond                |
| PTM | 1071 | MISO Indiana Hub Real-Time Peak Calendar-Month 5 MW Futures                          | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>72 consecutive months  | All Venues:<br>December 2015             | All Venues: January 2016 and beyond                |
| EJ  | 774A | MISO Indiana Hub (formerly Cinergy Hub) Off-Peak LMP Futures                         | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year. | CME<br>ClearPort/Floor:<br>December 2018 | CME<br>ClearPort/Floor:<br>January 2019 and beyond |
| EM  | 774  | MISO Indiana Hub (formerly Cinergy Hub) Real-Time Peak Calendar-Month 2.5 MW Futures | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>72 consecutive months  | CME<br>ClearPort/Floor:<br>December 2018 | CME<br>ClearPort/Floor:<br>January 2019 and beyond |
| JP  | 635A | PJM Off-Peak Calendar-Month LMP Futures  | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year. | CME<br>ClearPort/Floor:<br>December 2018 | CME<br>ClearPort/Floor:<br>January 2019 and beyond |

|     |      |   |  |                              |                                     |
|-----|------|---|--|------------------------------|-------------------------------------|
| FDM | 1072 | MISO Indiana Hub Day-Ahead Off-Peak Calendar-Month 5 MW Futures | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year. | All Venues:<br>December 2014 | All Venues: January 2015 and beyond |
| KA  | 616  | NYISO Zone A Peak LBMP Futures                                  | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year. | All Venues:<br>December 2016 | All Venues: January 2017 and beyond |
| KB  | 616A | NYISO Zone A Off-Peak LBMP Futures                              | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year. | All Venues:<br>December 2016 | All Venues: January 2017 and beyond |
| KG  | 617  | NYISO Zone G Peak LBMP Futures                                  | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year. | All Venues:<br>December 2016 | All Venues: January 2017 and beyond |

|    |      |  |   |  |  |
|----|------|--|---|--|--|
| KH | 617A | NYISO Zone G Off-Peak LBMP Futures             | <p>CME Globex:<br/>36 consecutive months</p> <p>CME ClearPort/Floor:<br/>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.</p> | All Venues:<br>December 2016             | All Venues: January 2017 and beyond                |
| KK | 618A | NYISO Zone J Off-Peak LBMP Futures             | <p>CME Globex:<br/>36 consecutive months</p> <p>CME ClearPort/Floor:<br/>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.</p> | CME<br>ClearPort/Floor:<br>December 2017 | CME<br>ClearPort/Floor:<br>January 2018 and beyond |
| UO | 762A | PJM Northern Illinois Hub Off-Peak LMP Futures | <p>CME Globex:<br/>36 consecutive months</p> <p>CME ClearPort/Floor:<br/>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.</p> | All Venues:<br>December 2016             | All Venues: January 2017 and beyond                |
| KI | 756A | ISO New England Mass Hub Off-Peak LMP Futures  | <p>CME Globex:<br/>36 consecutive months</p> <p>CME ClearPort/Floor:<br/>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.</p> | CME<br>ClearPort/Floor:<br>December 2017 | CME<br>ClearPort/Floor:<br>January 2018 and beyond |

|     |      |  |  |  |  |
|-----|------|--|--|--|--|
| KJ  | 618  | NYISO Zone J Peak LBMP Futures   | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year. | CME<br>ClearPort/Floor:<br>December 2017 | CME<br>ClearPort/Floor:<br>January 2018 and beyond |
| NI  | 756  | ISO New England Mass Hub Day-Ahead Peak Calendar-Month 2.5 MW Futures  | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>72 consecutive months  | CME<br>ClearPort/Floor:<br>December 2017 | CME<br>ClearPort/Floor:<br>January 2018 and beyond |
| UM  | 762  | PJM Northern Illinois Hub Real-Time Peak Calendar-Month 2.5 MW Futures | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>72 consecutive months  | CME<br>ClearPort/Floor:<br>December 2017 | CME<br>ClearPort/Floor:<br>January 2018 and beyond |
| VM  | 765  | PJM AEP Dayton Hub Real-Time Peak Calendar-Month 2.5 MW Futures        | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>72 consecutive months  | CME<br>ClearPort/Floor:<br>December 2017 | CME<br>ClearPort/Floor:<br>January 2018 and beyond |
| VP  | 765A | PJM AEP Dayton Hub Off-Peak LMP Futures                                | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year. | CME<br>ClearPort/Floor:<br>December 2017 | CME<br>ClearPort/Floor:<br>January 2018 and beyond |
| PDM | 1070 | MISO Indiana Hub Day-Ahead Peak Calendar-Month 5 MW Futures            | CME Globex:<br>36 consecutive months<br><br>CME ClearPort/Floor:<br>72 consecutive months  | All Venues: June 2016                    | All Venues:<br>July 2016 and beyond                |
| JO  | 380  | PJM Calendar – Month LMP Option  | CME Globex:<br>1 month<br><br>CME ClearPort/Floor:<br>60 consecutive months  | CME<br>ClearPort/Floor:<br>May 2016      | CME<br>ClearPort/Floor:<br>June 2016 and beyond    |

|     |     |  |   |  |  |
|-----|-----|--|---|--|--|
| 6O  | 354 | PJM Electricity Option on Calendar Futures Strip | CME Globex:<br>3 one-year strips<br><br>CME ClearPort/Floor:<br>5 one-year strips         | All Venues:<br>January 2016              | All Venues: January 2017 and beyond                |
| PML | 312 | PJM 50 MW Calendar-Month LMP Option              | CME Globex:<br>18 consecutive months<br><br>CME ClearPort/Floor:<br>72 consecutive months | CME<br>ClearPort/Floor:<br>December 2016 | CME<br>ClearPort/Floor:<br>January 2017 and beyond |

Please refer questions on this subject to:

Greg Price

[Gregory.Price@cmegroup.com](mailto:Gregory.Price@cmegroup.com)

(212) 299-2625