

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): **18-063**

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 31, 2018** Filing Description: **Weekly Notification of Amendments Related to Product Terms and Conditions (Week of January 22, 2018)**

**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 31, 2018

**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 Amendments Related to Product Terms and Conditions.  
NYMEX Submission No. 18-063**

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 22, 2018.

On Tuesday, January 23, 2018, the Exchange delisted seven (7) previously sunset electricity futures contracts. The marketplace was alerted of this change via Special Executive Report (“SER”) #8079 which is attached hereto as Exhibit A.

On Friday, January 26, 2018, the Exchange amended the product titles of three (3) petroleum futures contracts. The marketplace was alerted of this change via SER #8084 which is attached hereto as Exhibit B.

In accordance with the above change made on Friday, January 26, 2018, the Exchange made amendments to the Position Limit, Position Accountability and Reportable Level Table (“Table”) in NYMEX Rulebook Chapter 5 to amend the product titles of the three (3) petroleum futures contracts to reflect the revised naming convention. Additionally, the Exchange removed diminishing balances from these contracts and one (1) Crude Oil Average Price Option as they were initially inadvertently included. A copy of the amended Table is attached under separate cover, in blackline format, as Exhibit C.

If you require any additional information, please contact the undersigned at (212) 299-2200 or via e-mail at [CMESubmissionInquiry@cmegroup.com](mailto:CMESubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – SER #8079  
Exhibit A – SER #8084  
Exhibit C – NYMEX Rulebook Chapter 5 Position Limit, Position Accountability and Reportable Level Table (attached under separate cover) (blackline format)

## EXHIBIT A



### Special Executive Report

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**DATE:**        **January 23, 2018**

**SER#:**        **8079**

**SUBJECT: Delisting Seven (7) Electricity Futures Contracts**

Earlier today, Tuesday, January 23, 2018, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) delisted seven (7) electricity futures contracts (the “Contracts”) as set out in the table below.

| Clearing Code | CME Globex Code | Contract Title   | Rulebook Chapter |
|---------------|-----------------|--|------------------|
| KK            | AKP             | NYISO Zone J Off-Peak LBMP Futures                                     | 618A             |
| KI            | AKI             | ISO New England Mass Hub Off-Peak LMP Futures                          | 756A             |
| NI            | NIL             | ISO New England Mass Hub Day-Ahead Peak Calendar-Month 2.5 MW Futures  | 756              |
| VM            | VML             | PJM AEP Dayton Hub Real-Time Peak Calendar-Month 2.5 MW Futures        | 765              |
| VP            | AVP             | PJM AEP Dayton Hub Off-Peak LMP Futures                                | 765A             |
| KJ            | AKJ             | NYISO Zone J Peak LBMP Futures   | 618              |
| UM            | UML             | PJM Northern Illinois Hub Real-Time Peak Calendar-Month 2.5 MW Futures | 762              |

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 29, 2018, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

As a result of the delisting, information regarding the Contracts 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:

Adila Mchich  
Michael Marano

[Adila.mchich@cmegroup.com](mailto:Adila.mchich@cmegroup.com)  
[Michael.Marano@cmegroup.com](mailto:Michael.Marano@cmegroup.com)

(212) 299-2270  
(312) 454-8338

**EXHIBIT B**



Special Executive Report

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**DATE:** January 26, 2018

**SER#:** 8084

**SUBJECT:** Amendment to the Product Titles of Three (3) Petroleum Futures Contracts

Earlier today, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) amended the product titles of three (3) petroleum futures contracts (the “Contracts”) as described in the table below.

| <b>Current Contract Title</b>                                | <b>Amended Contract Title as of January 26, 2018</b>                        | <b>CME Globex/Clearing Code</b> | <b>NYMEX Rulebook Chapter</b> |
|--|---|---------------------------------|-------------------------------|
| Canadian C5+ Condensate Index (Net Energy) Futures           | Canadian C5+ Condensate <b>Monthly</b> Index (Net Energy) Futures           | CC5                             | 1299                          |
| Clearbrook Bakken Sweet Crude Oil Index (Net Energy) Futures | Clearbrook Bakken Sweet Crude Oil <b>Monthly</b> Index (Net Energy) Futures | CSW                             | 1298                          |
| Guernsey Light Sweet Crude Oil Index (Net Energy) Futures    | Guernsey Light Sweet Crude Oil <b>Monthly</b> Index (Net Energy) Futures    | GSW                             | 1297                          |

The Exchange also amended all references to the contracts throughout the NYMEX rulebook to reflect the new contract titles. The rulebook chapters and commodity codes will remain unchanged. The Exchange will also implement the amendment to the position limit table within Chapter 5 of the NYMEX rulebook to reflect the revised naming convention. This change will not affect existing position limits of the contracts.

Please note that the title changes and related amendments are administrative in nature and will, in no manner, impact the structure of the Contracts.

The Commodity Futures Trading Commission (CFTC) will be notified of the product name changes during the week of January 29, 2018, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Inquiries regarding this matter may be directed to:

Elizabeth Hui

[elizabeth.hui@cmegroup.com](mailto:elizabeth.hui@cmegroup.com)

+1 212 299 2623

**EXHIBIT C**

**NYMEX Rulebook Chapter 5  
Position Limit, Position Accountability and Reportable Level Table**

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)