

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-004

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): 02/18/20

Filing Description: Amendments to NYMEX Rule 300.20 ("Strike Price Listing and Exercise Procedures") Table to Amend the Contrary Instructions Time Period for Certain Coal Option and All Electricity Option Contracts

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: See filing.

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

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

Rule Numbers: See filing.

February 18, 2020

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 Amendments to NYMEX Rule 300.20 (“Strike Price Listing and Exercise Procedures”) Table to Amend the Contrary Instructions Time Period for Certain Coal Option and All Electricity Option Contracts.
 NYMEX Submission No. 20-004**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(a), New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) hereby notifies the Commission that it is self-certifying amendments to NYMEX Rule 300.20 (“Strike Price Listing and Exercise Procedures”) table (the “Table”) to amend the contrary instructions time period for certain coal option and all electricity option contracts effective Sunday, March 8, 2020 for trade date Monday, March 9, 2020.

Specifically, the Exchange will implement amendments to the Table to further align the option terms with other option contracts across CME Group. Chart 1. below provides the amended time period in connection with contrary instructions of the Contracts.

This change shall become effective for the first available option expiry month which shall be March 2020 for calendar month option contracts, April 2020 for quarterly strip option contracts, and January 2021 for option on calendar strip contracts.

Chart 1.

Contract Title	CME ClearPort Code	CME Globex Code	NYMEX Rulebook Chapter	Current Contrary Instructions	Amended Contrary Instructions
PJM Western Hub Real-Time Peak 5 MW Option on Calendar Futures Strip	6OA	6OA	1178	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Western Hub Real-Time Off-Peak Calendar-Month 50 MW Option on Calendar Futures Strip	6OO	6OO	758	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Option	9T	A9T	902A	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Option	9U	A9U	904A	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT

NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Option	9V	9AV	906A	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Option	CSZ	CSA	1068	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
ISO New England Day-Ahead Peak Calendar-Month 5 MW Option	INE	INE	1272	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP Option	JCL	JAC	923	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Western Hub Real-Time Peak Calendar-Month 5 MW Option	JOA	JOA	1177	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM West Hub Real-Time 50 MW Off-Peak Option	N9P	NB9	1179	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
ISO New England Mass Hub Peak LMP 5 MW Option on Calendar Futures Strip	NEL	NEG	407	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
MISO Indiana Hub (formerly Cinergy Hub) Real-Time Peak 5 MW Option on Calendar Futures Strip	OEA	OEA	1180	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM AEP Dayton Hub Peak Calendar-Month LMP 5 MW Option	OT	AOT	382	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Northern Illinois Hub Real-Time Peak Calendar-Month 5 MW Option	OUA	OUA	1270	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
MISO Indiana Hub (formerly Cinergy Hub) Real-Time Peak Calendar-Month 5 MW Option	OYA	OYA	1271	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM PEPCO Zone Peak Calendar-Month Day-Ahead LMP 5 MW Option	PEP	APE	924	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option	PJD	JDA	1181	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip	PJH	JHA	1184	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option	PJN	AJN	1182	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip	PJP	AJI	1183	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT

PJM Western Hub Real-Time Peak Calendar-Month 50 MW Option	PMA	PMA	1186	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
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Additional contract specification information on the Contracts may be viewed in the link below:

Energy: <https://www.cmegroup.com/trading/energy/>

Exhibit A, attached under separate cover, provides amendments to the Table.

The Exchange reviewed the designated contract market 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 the amendments to the Table:

- **Availability of General Information:** The Exchange will amend the Table accordingly which is publicly available on the CME Group website. In addition, the Exchanges will publish a Special Executive Report (“SER”) to advise the marketplace of the amendments. The SER will also be posted on the CME Group website.
- **Execution of Transactions:** The amendments to the Table will further enable the Exchange to continue its current practice of providing a competitive, open, and efficient market mechanism for executing transactions.

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

The Exchange certifies that this submission has been concurrently posted on the Exchanges’ 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 - Amendments to NYMEX Rule 300.20 (“Strike Price Listing and Exercise Procedures”) Table – (under separate cover)

Exhibit A

NYMEX Rulebook
Chapter 300
("Options Contracts")
Rule 300.20 ("Strike Price Listing and Exercise Procedures") Table
(under separate cover)