

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 19-080

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): 03/13/2019 Filing Description: Expansion of the Listing Schedule of One (1) German Power Futures Contract and Amendments to the Floating Price Rules of Two (2) German Power Futures 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:

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: See filing.

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.

March 13, 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 Expansion of the Listing Schedule of One (1) German Power Futures Contract and Amendments to the Floating Price Rules of Two (2) German Power Futures Contracts. NYMEX Submission No. 19-080

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 the expansion of the listing schedule of one (1) German power futures contract and the amendment of the floating price rules for two (2) German power futures contracts (the “Contracts”) (collectively the “Rule Amendments”) for trading on the CME Globex electronic trading platform and for submission of clearing via CME ClearPort effective Sunday, March 31, 2019 for first trade date Monday, April 1, 2019 as more specifically described in the table below.

Contract Title	Commodity Code	NYMEX Rulebook Chapter
German Power Baseload Calendar Month Futures	DEB	1070
German Power Peakload Calendar Month Futures	DEP	1071

At the request of market participants, the Exchange is amending and expanding the listing schedule of the German Power Baseload Calendar Month Futures contract as noted below.

Contract Title	CME Globex and CME ClearPort Code	NYMEX Rulebook Chapter	Current Listing Schedule	Expanded Listing Schedule
German Power Baseload Calendar Month Futures	DEB	1070	Monthly contracts listed for the current year and the next two (2) calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in	Monthly contracts listed for the current year and the next four (4) calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in

			the December contract of the current year.	the November contract of the current year.
--	--	--	--	---

Also, at this time, the Exchange is amending NYMEX Rules 1070101. and 1071101. (“Contract Specifications”) of the Contracts for additional clarity and to include information regarding the calculation of the floating price in the event the German power market be priced as multiple market areas. More specifically, in such circumstance, the floating price of the Contracts shall reference the pricing zone which incorporates the Amprion GmbH TSO zone, or its successor. Open interest holders of the Contracts are not impacted by the Rule Amendments. Amendments to Rules 1070101. and 1071101. are provided below 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:

- **Contracts not Readily Subject to Manipulation:** The Contracts are not readily subject to manipulation because of the active underlying market and reliance on a well administered index. The final settlements for the German Power Futures are based on the system reference price for German Power. By amending the Contract Specifications, the Exchange is further specifying what reference price will be used in the case that the system reference price is determined in a different way.
- **Availability of General Information:** NYMEX will issue a Special Executive Report (“SER”) to the marketplace regarding these amendments. The SER will also be posted on the CME Group website.
- **Daily Publication of Trading Information:** NYMEX will continue to comply with this Core Principle by making public daily information on settlement prices, volume, open interest, and opening and closing ranges for the Contract which will be published daily on the Exchange’s website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that aforementioned amendments 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 – Amendments to NYMEX Rules 1070101. and 1071101. (“Contract Specifications”) (blackline format)

EXHIBIT A

NYMEX Rulebook

(additions underscored)

Chapter 1070

German Power Baseload Calendar Month Futures

1070101. CONTRACT SPECIFICATIONS

The Floating Price for each contract month will be determined with reference to prices for the German power bidding zone during the contract period. Where the German power market is priced in conjunction with the Austrian power market, the floating price shall reference the combined DE/AT zone. Where the German power market is priced independently of the Austrian power market, the floating price shall reference the independent DE zone. Should the German power market be priced in conjunction with any other market area, the floating price shall reference the pricing zone which incorporates Germany. **Should the German power market be priced as multiple market areas, the floating price shall reference the pricing zone which incorporates the Amprion GmbH TSO zone, or its successor.** The floating price is the arithmetic average of all hourly day-ahead auction prices run by EPEX Spot SE for the applicable pricing zone for the contract period. The Exchange shall confirm details of the applicable pricing zone.

For Baseload Calendar Month Futures, the contract period consists of all hours from 00:00 to 23:59 local German time each calendar day in the contract month. Adjustments will be made to the number of MWh for leap years and daylight savings time to reflect the total number of hours in each contract month.

Chapter 1071

German Power Peakload Calendar Month Futures

1071101. CONTRACT SPECIFICATIONS

The Floating Price for each contract month will be determined with reference to prices for the German power bidding zone during the contract period. Where the German power market is priced in conjunction with the Austrian power market, the floating price shall reference the combined DE/AT zone. Where the German power market is priced independently of the Austrian power market, the floating price shall reference the independent DE zone. Should the German power market be priced in conjunction with any other market area, the floating price shall reference the pricing zone which incorporates Germany. **Should the German power market be priced as multiple market areas, the floating price shall reference the pricing zone which incorporates the Amprion GmbH TSO zone, or its successor.** The floating price is the arithmetic average of all hourly day-ahead auction prices run by EPEX Spot SE for the applicable pricing zone for the contract period. The Exchange shall confirm details of the applicable pricing zone.

For Peakload Calendar Month Futures, the contract period consists of all hours from 08:00 to 19:59 local German time each weekday in the contract month. For the avoidance of doubt, should a public holiday fall on weekday, such weekday shall continue to be considered a Peakload day.
