

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 15-139

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): 05/14/2015 Filing Description: Amendments to Five (5) Energy Futures Contracts

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- Certification § 40.6(a)
- Approval § 40.5(a)
- Notification § 40.6(d)
- Advance Notice of SIDCO Rule Change § 40.10(a)
- SIDCO Emergency Rule Change § 40.10(h)

Rule Numbers:

New Product

Please note only ONE product per Submission.

- Certification § 40.2(a)
- Certification Security Futures § 41.23(a)
- Certification Swap Class § 40.2(d)
- Approval § 40.3(a)
- Approval Security Futures § 41.23(b)
- Novel Derivative Product Notification § 40.12(a)
- Swap Submission § 39.5

Official Product Name:

Product Terms and Conditions (product related Rules and Rule Amendments)

- Certification § 40.6(a)
- Certification Made Available to Trade Determination § 40.6(a)
- Certification Security Futures § 41.24(a)
- Delisting (No Open Interest) § 40.6(a)
- Approval § 40.5(a)
- Approval Made Available to Trade Determination § 40.5(a)
- Approval Security Futures § 41.24(c)
- Approval Amendments to enumerated agricultural products § 40.4(a), § 40.5(a)
- "Non-Material Agricultural Rule Change" § 40.4(b)(5)
- Notification § 40.6(d)

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

Rule Numbers: 150, 191, 200, 220, 1156

May 14, 2015

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 Five (5) Energy Futures Contracts.
NYMEX Submission No. 15-139**

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 amendments to five (5) energy futures contracts, effective Sunday, May 31, 2015 for trade date Monday, June 1, 2015.

The five (5) energy futures contracts being amended are as follows:

Products	Code	Rulebook Chapter
NY Harbor ULSD Futures	HO	150
RBOB Futures	RB	191
Light Sweet Crude Oil Futures	CL	200
Henry Hub Natural Gas Futures	NG	220
Henry Hub Natural Gas Last Day Physically-Delivered Futures	MNG	1156

These rulebook chapters will be amended to reflect changes to special price fluctuation limits in NYMEX/COMEX Rule 589 (Please see NYMEX/COMEX Submission No. 15-140). In an effort to harmonize the price limit-related rules across all four of CME Group’s exchanges to the greatest extent possible, NYMEX is extracting the relevant rules from the energy product chapters to NYMEX/COMEX Rule 589.

Appendix A of this submission enumerates the amendments to the rulebook product chapters for the five (5) energy futures contracts.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“Act” or “CEA”) and identified that the amendments may have some bearing on the following Core Principles:

- **Prevention of Market Disruption**: The Exchange believes that the amendments are consistent with this Core Principle, requiring the Exchange to maintain and promote orderly markets.
- **Availability of General Information**: The Exchange will amend the NYMEX Rulebook accordingly on the effective date which is publically available on the CME Group website. In addition, the Exchange will publish a Special Executive Report (“SER”) to advise the marketplace of these amendments. The SER will also be posted on the CME Group website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the amendments comply with the Act, including all 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 Exchange's 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: Appendix A – Amendments to Rulebook Product Chapters (blackline format)

Appendix A

NYMEX Rulebook Amendments

(Additions are underscored; deletions are ~~struckthrough~~)

Proposed Amendments for Special Price Fluctuation Limits

Chapter 150 NY Harbor ULSD Futures

150102. TRADING SPECIFICATIONS

150102.D. Special Price Fluctuation Limits

At the commencement of each trading day, the contract shall be subject to special fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.

- ~~1. Initial Price Fluctuation Limits for All Contract Months. At the commencement of each trading day, there shall be price fluctuation limits in effect for each contract month of this futures contract of \$0.25 per gallon above or below the previous day's settlement price for such contract month.~~
- ~~2. (a) Triggering Event and Temporary Trading Halt. If a market for any of the first three (3) contract months is bid or offered on Globex[®] at the upper or lower price fluctuation limit, as applicable, it will be considered a Triggering Event which will halt trading for a five (5) minute period ("Temporary Trading Halt") in all contract months of the NY Harbor ULSD futures contract, as well as all contract months in all products cited in the Associated Products Appendix of this rule. Trading in any option related to this contract or in an option contract related to any products cited in the Associated Products Appendix which may be available for trading on either Globex or on the trading floor, shall additionally be subject to a coordinated Temporary Trading Halt.~~

~~(b) Expansion of Limits Following Temporary Trading Halt. Following the end of the 5-minute Temporary Trading Halt, the affected markets shall re-open simultaneously in all contract months of these futures contracts. When trading resumes, price fluctuation limits for each contract month shall be expanded an additional increment of the price fluctuation limits, above and below the previous day's settlement price for each contract month in the affected contracts on Globex and on the trading floor (as applicable).~~

~~(c) Each instance in which a Triggering Event occurs, a Temporary Trading Halt will commence as provided in Sections 102.D.2(a) and 102.D.2(b) above and the price fluctuation limits for all contract months shall be expanded by an additional increment of the price fluctuation limits for NY Harbor ULSD futures as well as all products cited in the Associated Products Appendix of this rule.~~

~~(d) End of Day Lifting of Price Fluctuation Limits. On any Exchange business day, regardless of any prior action concerning price fluctuation limits during the trading session, commencing sixty (60) minutes before the close of the Regular Trading Hours (RTH) session, there shall be no price fluctuation limits on any contract month in NY Harbor ULSD futures or in any products cited in the Associated Products Appendix of this rule. The Price Fluctuation Limits shall be reinstated after the close of RTH for trading on Globex and shall be in effect through to the conclusion of the current trading day's Globex trading session.~~
- ~~3. Price Fluctuation Limits on the Trading Floor (Floor Trading)~~

~~(a) The price fluctuation limits cited in Section 102.D.1. of this rule shall be applicable on the trading floor. All markets on the trading floor shall be limited to trading at these price levels (locked limit); however, such trading shall not constitute a Triggering Event for purposes of a Temporary Trading Halt.~~

~~(b) In all instances when a Triggering Event in NY Harbor ULSD futures occurs on Globex, floor trading in NY Harbor ULSD futures and any products cited in the Associated Products Appendix of this rule shall immediately halt. Additionally, trading in any option related to this contract, or in an option contract related to any products cited in the Associated Products Appendix, shall be subject to a coordinated trading halt.~~

~~(c) Whenever Globex markets are re-opened with expanded price limits pursuant to the provisions of Section 102.D.2, affected markets on the trading floor shall simultaneously re-open with the expanded limits in place.~~

~~4. Associated Products Appendix~~

~~CL — Light Sweet Crude Oil Futures
HO — NY Harbor ULSD Futures
RB — RBOB Gasoline Futures
QM — E-mini Crude Oil Futures
QH — E-mini Heating Oil Futures
QU — E-mini RBOB Gasoline Futures
WS — Crude Oil Financial Futures
RT — RBOB Gasoline Financial Futures~~

**Chapter 191
RBOB Gasoline Futures**

191102.

TRADING SPECIFICATIONS

191102.D. Special Price Fluctuation Limits

At the commencement of each trading day, the contract shall be subject to special fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.

~~1. Initial Price Fluctuation Limits for All Contract Months. At the commencement of each trading day, there shall be price fluctuation limits in effect for each contract month of this futures contract of \$0.25 per gallon above or below the previous day's settlement price for such contract month.~~

~~2. (a) Triggering Event and Temporary Trading Halt. If a market for any of the first three (3) contract months is bid or offered on Globex[®] at the upper or lower price fluctuation limit, as applicable, it will be considered a Triggering Event which will halt trading for a five (5) minute period ("Temporary Trading Halt") in all contract months of the RBOB Gasoline futures contract, as well as all contract months in all products cited in the Associated Products Appendix of this rule. Trading in any option related to this contract or in an option contract related to any products cited in the Associated Products Appendix which may be available for trading on either Globex or on the trading floor, shall additionally be subject to a coordinated Temporary Trading Halt.~~

~~(b) Expansion of Limits Following Temporary Trading Halt. Following the end of the 5 minute Temporary Trading Halt, the affected markets shall re-open simultaneously in all contract months of these futures contracts. When trading resumes, price fluctuation limits for each contract month shall be expanded an additional increment of the price fluctuation limits, above and below the previous day's settlement price for each contract month in the affected contracts on Globex and on the trading floor (as applicable).~~

~~(c) Each instance in which a Triggering Event occurs, a Temporary Trading Halt will commence as provided in Sections 102.D.2.(a) and 102.D.2.(b) above and the price fluctuation limits for all contract months shall be expanded by an additional increment of the price fluctuation limits for RBOB Gasoline futures as well as all products cited in the Associated Products Appendix of this rule.~~

~~(d) End of Day Lifting of Price Fluctuation Limits. On any Exchange business day, regardless of any prior action concerning price fluctuation limits during the trading session, commencing sixty (60) minutes before the close of the Regular Trading Hours (RTH) session, there shall be no price fluctuation limits on any contract month in RBOB Gasoline futures or in any products cited in the Associated Products Appendix of this rule. The Price Fluctuation Limits shall be reinstated after the close of RTH for trading on Globex and shall be in effect through to the conclusion of the current trading day's Globex trading session.~~

~~3. Price Fluctuation Limits on the Trading Floor (Floor Trading)~~

~~(a) The price fluctuation limits cited in Section 102.D.1. shall be applicable on the trading floor. All markets on the trading floor shall be limited to trading at these price levels (locked limit);~~

~~however, such trading shall not constitute a Triggering Event for purposes of a Temporary Trading Halt.~~

~~(b) In all instances when a Triggering Event in RBOB Gasoline futures occurs on Globex, floor trading in RBOB Gasoline futures and any products cited in the Associated Products Appendix of this rule shall immediately halt. Additionally, trading in any option related to this contract, or in an option contract related to any products cited in the Associated Products Appendix, shall be subject to a coordinated trading halt.~~

~~(c) Whenever Globex markets are re-opened with expanded price limits pursuant to the provisions of Section 102.D.2., affected markets on the trading floor shall simultaneously re-open with the expanded limits in place.~~

~~4. Associated Products Appendix.~~

CL	Light Sweet Crude Oil Futures
HO	NY Harbor ULSD Futures
RB	RBOB Gasoline Futures
QM	E-mini Crude Oil Futures
QH	E-mini Heating Oil Futures
QU	E-mini RBOB Gasoline Futures
WS	Crude Oil Financial Futures
RT	RBOB Gasoline Financial Futures

Chapter 220 Henry Hub Natural Gas Futures

220102.

TRADING SPECIFICATIONS

220102.D. Special Price Fluctuation Limits

At the commencement of each trading day, the contract shall be subject to special fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.

~~1. Initial Price Fluctuation Limits for All Contract Months. At the commencement of each trading day, there shall be price fluctuation limits in effect for each contract month of this futures contract of \$1.50 per MMBtu above or below the previous day's settlement price for such contract month.~~

~~2. (a) Triggering Event and Temporary Trading Halt. If a market for any of the first three (3) contract months is bid or offered on Globex[®] at the upper or lower price fluctuation limit, as applicable, it will be considered a Triggering Event which will halt trading for a five (5) minute period ("Temporary Trading Halt") in all contract months of the Henry Hub Natural Gas futures contract, as well as all contract months in all products cited in the Associated Products Appendix of this rule. Trading in any option related to this contract or in an option contract related to any products cited in the Associated Products Appendix which may be available for trading on either Globex or on the trading floor shall additionally be subject to a coordinated Temporary Trading Halt.~~

~~(b) Expansion of Limits Following Temporary Trading Halt. Following the end of the 5 minute Temporary Trading Halt, the affected markets shall re-open simultaneously in all contract months of these futures contracts. When trading resumes, price fluctuation limits for each contract month shall be expanded an additional increment of the price fluctuation limits, above and below the previous day's settlement price for each contract month in the affected contracts on Globex and on the trading floor (as applicable).~~

~~(c) Each instance in which a Triggering Event occurs, a Temporary Trading Halt will commence as provided in Sections 102.D.(a) and 102.D.(b) above and the price fluctuation limits for all contract months shall be expanded by an additional increment of the price fluctuation limits for Henry Hub Natural Gas futures as well as all products cited in the Associated Products Appendix of this rule.~~

~~(d) End of Day Lifting of Price Fluctuation Limits. On any Exchange business day, regardless of any prior action concerning price fluctuation limits during the trading session, commencing sixty (60) minutes before the close of the Regular Trading Hours (RTH) session, there shall be~~

~~no price fluctuation limits on any contract month in Henry Hub Natural Gas futures or in any products cited in the Associated Products Appendix of this rule. The Price Fluctuation Limits shall be reinstated after the close of RTH for trading on Globex and shall be in effect through to the conclusion of the current trading day's Globex trading session.~~

~~3. Price Fluctuation Limits on the Trading Floor (Floor Trading)~~

~~(a) The price fluctuation limits cited in Section 102.D.1. shall be applicable on the trading floor. All markets on the trading floor shall be limited to trading at these price levels (locked limit); however, such trading shall not constitute a Triggering Event for purposes of a Temporary Trading Halt.~~

~~(b) In all instances when a Triggering Event in Henry Hub Natural Gas futures occurs on Globex, floor trading in Henry Hub Natural Gas futures and any products cited in the Associated Products Appendix of this rule shall immediately halt. Additionally, trading in any option related to this contract, or in an option contract related to any products cited in the Associated Products Appendix, shall be subject to a coordinated Temporary Trading Halt.~~

~~(c) Whenever Globex markets are re-opened with expanded price limits pursuant to the provisions of Section 102.D.2. affected markets on the trading floor shall simultaneously re-open with the expanded limits in place.~~

~~4. Associated Products Appendix~~

~~NG Henry Hub Natural Gas Futures~~

~~MNG Henry Hub Natural Gas Last Day Physically-Delivered Futures~~

~~QG E-mini Natural Gas Futures~~

~~HP Henry Hub Natural Gas Look-Alike Penultimate Financial Futures~~

~~NP Henry Hub Natural Gas Penultimate Financial Futures~~

~~HH Henry Hub Natural Gas Look-Alike Last Day Financial Futures~~

~~NN Henry Hub Natural Gas Last Day Financial Futures~~

Chapter 200 Light Sweet Crude Oil Futures

200102.

TRADING SPECIFICATIONS

200102.D. Special Price Fluctuation Limits

At the commencement of each trading day, the contract shall be subject to special fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.

~~1. Initial Price Fluctuation Limits for All Contract Months. At the commencement of each trading day, there shall be price fluctuation limits in effect for each contract month of this futures contract of \$10.00 per barrel above or below the previous day's settlement price for such contract month.~~

~~2. (a) Triggering Event and Temporary Trading Halt. If a market for any of the first three (3) contract months is bid or offered on Globex[®] at the upper or lower price fluctuation limit, as applicable, it will be considered a Triggering Event which will halt trading for a five (5) minute period ("Temporary Trading Halt") in all contract months of the Light Sweet Crude Oil futures contract, as well as all contract months in all products cited in the Associated Products Appendix of this rule. Trading in any option related to this contract or in an option contract related to any products cited in the Associated Products Appendix which may be available for trading on either Globex or on the trading floor, shall additionally be subject to a coordinated Temporary Trading Halt.~~

~~(b) Expansion of Limits Following Temporary Trading Halt. Following the end of the 5-minute Temporary Trading Halt, the affected markets shall re-open simultaneously in all contract months of these futures contracts. When trading resumes, price fluctuation limits for each contract month shall be expanded an additional increment of the price fluctuation limits, above and below the previous day's settlement price for each contract month in the affected contracts on Globex and on the trading floor (as applicable).~~

~~(c) Each instance in which a Triggering Event occurs, a Temporary Trading Halt will commence as provided in Sections 102.D.2.(a) and 102.D.2.(b) above and the price fluctuation~~

~~limits for all contract months shall be expanded by an additional increment of the price fluctuation limits for Light Sweet Crude Oil futures as well as all products cited in the Associated Products Appendix of this rule.~~

~~(d) End of Day Lifting of Price Fluctuation Limits. On any Exchange business day, regardless of any prior action concerning price fluctuation limits during the trading session, commencing sixty (60) minutes before the close of the Regular Trading Hours (RTH) session, there shall be no price fluctuation limits on any contract month in Light Sweet Crude Oil futures or in any products cited in the Associated Products Appendix of this rule. The Price Fluctuation Limits shall be reinstated after the close of RTH for trading on Globex and shall be in effect through to the conclusion of the current trading day's Globex trading session.~~

~~3. Price Fluctuation Limits on the Trading Floor (Floor Trading)~~

~~(a) The price fluctuation limits cited in Section 102.D.1. of this rule shall be applicable on the trading floor. All markets on the trading floor shall be limited to trading at these price levels (locked limit); however such trading shall not constitute a Triggering Event for purposes of a Temporary Trading Halt.~~

~~(b) In all instances when a Triggering Event in Light Sweet Crude Oil futures occurs on Globex, floor trading in Light Sweet Crude Oil futures and any products cited in the Associated Products Appendix of this rule shall immediately halt. Additionally, trading in any option related to this contract, or in an option contract related to any products cited in the Associated Products Appendix, shall be subject to a coordinated Temporary Trading Halt.~~

~~(c) Whenever Globex markets are re-opened with expanded price limits pursuant to the provisions of Section 102.D.2 of this rule, affected markets on the trading floor shall simultaneously re-open with the expanded limits in place.~~

~~4. Associated Products Appendix~~

~~CL Light Sweet Crude Oil Futures
HO NY Harbor ULSD Futures
RB RBOB Gasoline Futures
QM E-mini Crude Oil Futures
QH E-mini Heating Oil Futures
QU E-mini RBOB Gasoline Futures
WS Crude Oil Financial Futures
RT RBOB Gasoline Financial Futures~~

**Chapter 1156
Henry Hub Natural Gas Last Day Physically-Delivered Futures**

1156102. TRADING SPECIFICATIONS

1156102.D. Special Price Fluctuation Limits

At the commencement of each trading day, the contract shall be subject to special fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.

~~1. Initial Price Fluctuation Limits for All Contract Months. At the commencement of each trading day, there shall be price fluctuation limits in effect for each contract month of this futures contract of \$1.50 per MMBtu above or below the previous day's settlement price for such contract month.~~

~~2. (a) Triggering Event and Temporary Trading Halt. If a market for any of the first three (3) contract months is bid or offered on Globex[®] at the upper or lower price fluctuation limit, as applicable, it will be considered a Triggering Event which will halt trading for a five (5) minute period ("Temporary Trading Halt") in all contract months of the Henry Hub Natural Gas Last Day Physically-Delivered futures contract, as well as all contract months in all products cited in the Associated Products Appendix of this rule. Trading in any option related to this contract or in an option contract related to any products cited in the Associated Products Appendix which may be available for trading on either Globex or on the trading floor shall additionally be subject to a coordinated Temporary Trading Halt.~~

~~(b) Expansion of Limits Following Temporary Trading Halt. Following the end of the 5-minute Temporary Trading Halt, the affected markets shall re-open simultaneously in all contract months of these futures contracts. When trading resumes, price fluctuation limits for each~~

~~contract month shall be expanded an additional increment of the price fluctuation limits, above and below the previous day's settlement price for each contract month in the affected contracts on Globex and on the trading floor (as applicable).~~

~~(c) Each instance in which a Triggering Event occurs, a Temporary Trading Halt will commence as provided in Sections 102.D.(a) and 102.D.(b) above and the price fluctuation limits for all contract months shall be expanded by an additional increment of the price fluctuation limits for Henry Hub Natural Gas Last Day Physically-Delivered futures as well as all products cited in the Associated Products Appendix of this rule.~~

~~(d) End of Day Lifting of Price Fluctuation Limits. On any Exchange business day, regardless of any prior action concerning price fluctuation limits during the trading session, commencing sixty (60) minutes before the close of the Regular Trading Hours (RTH) session, there shall be no price fluctuation limits on any contract month in Henry Hub Natural Gas Last Day Physically-Delivered futures or in any products cited in the Associated Products Appendix of this rule. The Price Fluctuation Limits shall be reinstated after the close of RTH for trading on Globex and shall be in effect through to the conclusion of the current trading day's Globex trading session.~~

~~3. Price Fluctuation Limits on the Trading Floor (Floor Trading)~~

~~(a) The price fluctuation limits cited in Section 102.D.1. shall be applicable on the trading floor. All markets on the trading floor shall be limited to trading at these price levels (locked limit); however, such trading shall not constitute a Triggering Event for purposes of a Temporary Trading Halt.~~

~~(b) In all instances when a Triggering Event in Henry Hub Natural Gas Last Day Physically-Delivered futures occurs on Globex, floor trading in Henry Hub Natural Gas Last Day Physically-Delivered futures and any products cited in the Associated Products Appendix of this rule shall immediately halt. Additionally, trading in any option related to this contract, or in an option contract related to any products cited in the Associated Products Appendix, shall be subject to a coordinated Temporary Trading Halt.~~

~~(c) Whenever Globex markets are re-opened with expanded price limits pursuant to the provisions of Section 102.D.2. affected markets on the trading floor shall simultaneously re-open with the expanded limits in place.~~

~~4. Associated Products Appendix~~

~~NG — Henry Hub Natural Gas Futures
MNG — Henry Hub Natural Gas Last Day Physically-Delivered Futures
QG — E-mini Natural Gas Futures
HP — Henry Hub Natural Gas Look-Alike Penultimate Financial Futures
NP — Henry Hub Natural Gas Penultimate Financial Futures
HH — Henry Hub Natural Gas Look-Alike Last Day Financial Futures
NN — Henry Hub Natural Gas Last Day Financial Futures~~