

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 16-295

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): July 19, 2016 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of July 11, 2016)

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.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

July 19, 2016

VIA ELECTRONIC PORTAL

Mr. Christopher 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. 16-295**

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 July 11, 2016.

Effective Sunday, July 10, 2016, for trade date July 11, 2016, the Exchange amended NYMEX Rule 422.04 (“Strike Prices”) for the Chicago Ethanol (Platts) Average Price Option contract. The marketplace was notified of these amendments via Special Executive Report (“SER”) #7876, which is attached hereto as Exhibit A.

On Thursday, July 14, 2016, the Exchange made non-substantive, administrative amendments to NYMEX Rulebook Chapter 698, Rule 698.06. (“Termination of Trading”) to remove obsolete language. Amendments to NYMEX Rulebook Chapter 698, Rule 698.06. are attached hereto as Exhibit B in blackline format.

If you require any additional information, please e-mail CMEGSubmissionInquiry@cmegroup.com or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – SER #7876
Exhibit B – NYMEX Rulebook Chapter 698, Rule 698.06. (blackline format)

EXHIBIT A



Special Executive Report

DATE: June 24, 2016
SER#: 7876
SUBJECT: Amendments to the Strike Price Increment for the Chicago Ethanol (Platts) Average Price Option Contract

Effective Sunday July 10, 2016, for trade date July 11, 2016, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will amend NYMEX Rule 422.04 ("Strike Prices") of the Chicago Ethanol (Platts) Average Price Option contract (the "Contract") (Rulebook Chapter 422; Commodity Code: CVR) as noted below. The Contract is listed for trading on CME Globex and the NYMEX trading floor and for submission for clearing via CME ClearPort.

Chapter 422 Chicago Ethanol (Platts) Average Price Option

422.04 STRIKE PRICES

Trading shall be conducted for options with strike prices in increments as set forth below.

- (A) On the first business day of trading in an option contract month, trading shall be at the following strike prices: (i) the previous day's settlement price for Chicago Ethanol (Platts) Swap Futures contract in the corresponding delivery month rounded off to the nearest ~~one-tenth-cent~~ **five-cent** increment strike price unless such settlement price is precisely midway between two ~~one-tenth-cent~~ **five-cent** increment strike prices in which case it shall be rounded off to the lower ~~one-tenth-cent~~ **five-cent** increment strike price and (ii) the five ~~one-tenth-cent~~ **five-cent** increment strike prices which are five increments higher than the strike price described in (i) of this Rule 422.04 (A) and (iii) the five ~~one-tenth-cent~~ **five-cent** increment strike prices which are five increments lower than the strike price described in (i) of this Rule 422.04.
- (B) Thereafter, on any business day prior to the expiration of the option, new consecutive ~~one-tenth-cent~~ **five-cent** increment strike prices for both puts and calls will be added such that at all times there will be at least five ~~one-tenth-cent~~ **five-cent** increment strike prices above and below the at-the-money strike price available for trading in all options contract months.
- (C) Notwithstanding the provisions of subsections (A) and (B) of this Rule, if the Exchange determines that trading in Chicago Ethanol (Platts) Average Price Option will be facilitated thereby, the Exchange may, by resolution, change the increments between strike prices, the number of strike prices which shall be traded on the first day in any new option contract month, the number of new strike prices which will be introduced on each business day or the period preceding the expiration of a Chicago Ethanol (Platts) Average Price Options in which no new strike prices may be introduced.

The Commodity Futures Trading Commission (CFTC) will be notified of these amendments during the week of July 18, 2016 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

For additional information, please contact:

Energy Business Line Management

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EXHIBIT B

NYMEX RULEBOOK

Chapter 698

Brent Crude Oil Last Day Financial Futures

698.06. TERMINATION OF TRADING

Trading shall cease on the same termination day as the ICE Brent Crude Oil Futures for the delivery month. ~~Therefore, for contract months up to and including February 2016, trading shall cease on the business day immediately preceding the 15th day prior to the first day of the delivery month, if such 15th day is a banking day in London. If the 15th day is a non-banking day in London (including Saturday), trading shall cease on the business day immediately preceding the first business day prior to the 15th day. For contract months March 2016 and onwards,~~ Trading shall cease on the last UK business day of the second month preceding the contract month, except for the UK business day preceding New Year's Day, where trading shall cease on the second UK business day preceding New Year's Day.