

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 16-390

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): September 27, 2016 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of September 19, 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

September 27, 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. 16-390**

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 September 19, 2016.

On Friday, September 23, 2016, the Exchange corrected the commodity code for the PJM AECO Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures contract. The marketplace was alerted of the change via Special Executive Report (“SER”) #7714RR, which is attached hereto as Exhibit A.

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

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER #7714RR

**EXHIBIT A**



## Special Executive Report

---

**DATE:** September 23, 2016

**SER#:** 7714RR

**SUBJECT:** Initial Listing of Thirty Two (32) ISO PJM Day-Ahead and Real-Time Electricity Futures Contracts

(This SER supersedes SER 7714R from August 3, 2016 and is being issued to correct the Commodity Code for the PJM AECO Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures contract. No other amendments are being made to the original SER.)

Effective Sunday, August 21, 2016, for trade date Monday, August 22, 2016, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will list thirty two (32) ISO PJM Day-Ahead and Real-Time electricity futures contracts (the "Contracts") for trading on CME Globex and for submission for clearing via CME ClearPort as described below.

Contract Title	Rulebook Chapter	Commodity Code
PJM AECO Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1344	JPP
PJM APS Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1345	PZP
PJM ATSI Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1346	PHP
PJM BGE Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1347	PBP
PJM ComEd Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1348	PCP
PJM DPL Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1349	PUP

<b>Contract Title</b>	<b>Rulebook Chapter</b>	<b>Commodity Code</b>
PJM Duquesne Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1350	PQP
PJM Eastern Hub Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1351	PYP
PJM JCPL Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1352	PPL
PJM METED Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1353	PMP
PJM PECO Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1354	PVP
PJM PENELEC Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1355	PKP
PJM PEPCO Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1356	PXP
PJM PPL Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1357	PLP
PJM PSEG Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1358	PSP
PJM ATSI Zone Peak Calendar-Day 5 MW Real-Time LMP Futures	1359	PRP
PJM ATSI Zone Off-Peak Calendar-Day 5 MW Real-Time LMP Futures	1360	PRO
PJM AECO Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1361	PFO
PJM APS Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1362	PZO

Contract Title	Rulebook Chapter	Commodity Code
PJM ATSI Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1363	PHO
PJM BGE Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1364	PBO
PJM ComEd Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1365	PCO
PJM DPL Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1366	PUO
PJM Duquesne Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1367	PQO
PJM Eastern Hub Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1368	PYO
PJM JCPL Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1369	PTO
PJM METED Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1370	PMO
PJM PECO Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1371	PVO
PJM PENELEC Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1372	POC
PJM PEPCO Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1373	PXO
PJM PPL Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1374	PLO
PJM PSEG Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1375	PSO

<b>Settlement Type</b>	Financial
<b>Contract Size</b>	<p><b>Peak:</b> The contract quantity shall be 80 Megawatt hours (MWh) based on a flow rate of 5 Megawatts (MW) per peak hour. Each futures contract shall be valued as the contract quantity multiplied by the settlement price.</p> <p><b>Off Peak:</b> The contract quantity shall be 5 Megawatt hours (MWh). Each futures contract shall be valued as the contract quantity multiplied by the settlement price.</p>
<b>Termination of Trading</b>	<p><b>Day-Ahead:</b> Trading shall cease on the business day prior to the contract day.</p> <p><b>Real-Time:</b> Trading shall cease on the contract day. If the contract day is not a business day, trading terminates on the previous business day.</p>
<b>Minimum Price Fluctuation</b>	\$0.01 per MWh
<b>First Listed Day</b>	August 22, 2016
<b>Listing Convention</b>	Daily contracts listed for the current month and next month
<b>CME Matching Algorithm</b>	First In, First Out
<b>Block Trade Minimum Threshold</b>	10 contracts

**Exchange Fees Related to Peak Contracts**

<b>Exchange Fees</b>	<b>Member</b>	<b>Cross-Division</b>	<b>Non-Member</b>	<b>International Incentive Programs (IIP/IVIP)</b>
CME Globex	\$0.35	\$0.37	\$0.40	\$0.385
EFP	\$0.35		\$0.40	
Block	\$0.35		\$0.40	
EFR/EOO	\$0.35		\$0.40	
Agency Cross	\$0.35		\$0.40	

<b>Processing Fees</b>	<b>Member</b>	<b>Non-Member</b>
Cash Settlement	\$0.105	\$0.12
<b>Other Fees</b>		
Facilitation Fee		\$0.02
Give-Up Surcharge		\$0.05
Position Adjustment/Transfer		\$0.10

**Exchange Fees Related to Off-Peak Contracts**

<b>Exchange Fees</b>	<b>Member</b>	<b>Cross-Division</b>	<b>Non-Member</b>	<b>International Incentive Programs (IIP/IVIP)</b>
CME Globex	\$0.0263	\$0.0281	\$0.03	\$0.0289
EFP	\$0.0263		\$0.03	
Block	\$0.0263		\$0.03	
EFR/EOO	\$0.0263		\$0.03	
Agency Cross	\$0.0263		\$0.03	

<b>Processing Fees</b>	<b>Member</b>	<b>Non-Member</b>
Cash Settlement	\$0.0079	\$0.0090
<b>Other Fees</b>		
Facilitation Fee		\$0.02
Give-Up Surcharge		\$0.05
Position Adjustment/Transfer		\$0.10

**Trading and Clearing Hours**

CME Globex and CME ClearPort	Sunday - Friday 6:00 p.m. - 5:00 p.m. (5:00 p.m. - 4:00 p.m. Chicago Time/CT) with a 60-minute break each day beginning at 5:00 p.m. (4:00 p.m. CT)
------------------------------	---

Please refer questions on this subject to:

**Research and Product Development**

Adila Mchich [adila.mchich@cmegroup.com](mailto:adila.mchich@cmegroup.com) (212) 299-2270

**Products and Services**

Michael Marano [Michael.marano@cmegroup.com](mailto:Michael.marano@cmegroup.com) (212) 299--2387