

**SUBMISSION COVER SHEET**

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

**Registered Entity Identifier Code (optional):** 16-403

**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):** 11/03/16    **Filing Description:** Amendments to Electricity and Emissions Option 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

**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:** See filing.

November 3, 2016

**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 Electricity and Emissions Option Contracts.  
NYMEX Submission No. 16-403**

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 the rules relating to the Electricity and Emissions option contracts (the “Contracts”) effective on Sunday, November 20, 2016 for trade date Monday, November 21, 2016.

The amendments will: (1) amend the strike price listing rules and direct that the information regarding Exchanges strike prices be consolidated and housed in the Strike Price Listing Procedures Table (“Table”) located in NYMEX Rule 300.20 (“Strike Price Listing Procedures”) in NYMEX Chapter 300 (“Options Contracts”); (2) align the CME Globex listing schedule with the trading floor and CME ClearPort for the Electricity products (see table below); and (3) provide administrative, non-substantive changes to the Contracts.

Clearing Code	CME Globex Code	Contract Title	Rulebook Chapter	Current CME Globex Listing Schedule	Amended CME Globex Listing Schedule Effective November 21, 2016
JOA	JOA	PJM Western Hub Real-Time Peak Calendar-Month 5 MW Option	1177	1 month	Monthly contracts listed for 60 consecutive months.
PMA	PMA	PJM Western Hub Real-Time Peak Calendar-Month 50 MW Option	1186	18 consecutive months	Monthly contracts listed for the current year and the next 5 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.
9U	A9U	NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Option	904A	1 month	Monthly contracts listed for the current year and the next 2 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.
9T	A9T	NYISO Zone A 5 MW Peak Calendar-Month	902A	1 month	Monthly contracts listed for the current year and the next 2

		Day-Ahead LBMP Option			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.
PJD	JDA	PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option	1181	1 month	Monthly contracts listed for the current year and the next 5 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.
JCL	JAC	PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP Option	923	1 month	Monthly contracts listed for the current year and the next 5 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.
PJN	AJN	PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option	1182	1 month	Monthly contracts listed for the current year and the next 5 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.
N9P	NB9	PJM West Hub Real-Time 50 MW Off-Peak Option	1179	1 month	Monthly contracts listed for the current year and the next 5 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.
OT	AOT	PJM AEP Dayton Hub Peak Calendar-Month LMP 5 MW Option	382	1 month	Monthly contracts listed for the current year and the next 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.
PSG	ASG	PJM PSEG Zone Peak Calendar-Month Day-Ahead LMP 5 MW Option	922	1 month	Monthly contracts listed for the current year and the next 5 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.
CSZ	CSA	CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Option	1068	1 month	Monthly contracts listed for the current year and the next 2 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.

OUA	OUA	PJM Northern Illinois Hub Real-Time Peak Calendar-Month 5 MW Option	1270	1 month	Monthly contracts listed for the current year and the next 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.
INE	INE	ISO New England Day-Ahead Peak Calendar-Month 5 MW Option	1272	1 month	Monthly contracts listed for the current year and the next 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.
PJH	JHA	PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip	1184	1 month (one 1-year strip)	Annual contracts listed for 5 consecutive years.
9V	9AV	NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Option	906A	1 month	Monthly contracts listed for the current year and the next 2 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.
PEP	APE	PJM PEPCO Zone Peak Calendar-Month Day-Ahead LMP 5 MW Option	924	1 month	Monthly contracts listed for the current year and the next 5 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.
OEA	OEA	MISO Indiana Hub (formerly Cinergy Hub) Real-Time Peak 5 MW Option on Calendar Futures Strip	1180	One one-year strips (January contracts). Add a new strip when the nearby December contract of H3 rolls off.	Annual contracts listed for 5 consecutive years.
NEL	NEG	ISO New England Mass Hub Peak LMP 5 MW Option on Calendar Futures Strip	407	1 month (one 1-year strip)	Annual contracts listed for 3 consecutive years.

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:

Availability of General Information: The Exchange will amend the NYMEX Rulebook accordingly on the effective date. The Exchanges will make these amendments publically available on the CME Group website. In addition, the Exchanges 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.

Execution of Transactions: The amendments provide that the Contracts will have aligned listing schedules for CME Globex electronic trading platform, the trading floor and CME ClearPort.

Daily Publication of Trading Information: The Exchange will continue to publish contract trading volumes, open interest levels, and price information daily on its website and through quote vendors for the Contracts.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the amendments to the Contracts complies 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 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](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Appendix A - Strike Price Listing Procedures Table ("Table") located  
In NYMEX Chapter 300 ("Options Contracts")  
(attached under separate cover)

Appendix B - NYMEX Rulebook Chapter Amendments  
(blackline format) (attached under separate cover)

**Appendix A**

**Strike Price Listing Procedures Table (“Table”) located in NYMEX Chapter 300  
 (“Options Contracts”)**

(attached under separate cover)

**Appendix B**

**NYMEX Rulebook Chapter Amendments**

(blackline format)

(attached under separate cover)