



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

November 20, 2013

VIA E-MAIL

Ms. Melissa Jurgens
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. Weekly Notification of Rule Amendments. NYMEX Submission No. 13-541

Dear Ms. Jurgens:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(d), the Exchange submits this weekly notification of the following rule amendments made effective during the week of November 11, 2013.

- Effective Sunday, November 10, 2013, for trade date Monday, November 11, 2013, the New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") reduced the minimum price fluctuation for sixteen (16) California ISO (CAISO) electricity futures contracts from \$0.05 per megawatt hour (MWh) to \$0.01 per MWh. The marketplace was notified of this reduction via Special Executive Report #6879, which is attached hereto as Exhibit A.

If you require any additional information, please contact the undersigned at (212) 299-2200 or via e-mail at Christopher.Bowen@cmegroup.com. Please reference our NYMEX Submission No. 13-541 in any related correspondence.

Sincerely,

/s/ Christopher K. Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – Special Executive Report #6879

Exhibit A



Special Executive Report

DATE: October 21, 2013

SER#: 6879

SUBJECT: Reduction in the Minimum Price Fluctuation for Sixteen (16) Western Electricity Futures Contracts

Effective Sunday, November 10, 2013, for trade date Monday, November 11, 2013, the New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will reduce the minimum price fluctuation for sixteen (16) California ISO (CAISO) electricity futures contracts from \$0.05 per megawatt hour (MWh) to \$0.01 per MWh.

The contract titles, rule chapters, and clearing/CME Globex codes of the affected products are provided below.

Contract	Chapter	Clearing Code	Globex Code
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	264	1Y	1Y*
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	265	1Z	1ZA
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	266	2D	2D*
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	267	2E	C2E
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	268	2F	2FW*
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	269	2H	DHA
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	270	2J	2JW*
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	271	2K	B2K
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	342	4X	4XW*
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	343	9X	E9X

CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	344	3X	3XW*
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	345	5X	DAX
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	346	3Z	3ZW*
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	347	9Z	DAZ
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	348	2Z	2ZW*
CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	349	4Z	C4Z

* The addition of the CME Globex venue to these eight (8) contracts will also be effective Sunday, November 10, 2013, for trade date Monday, November 11, 2013. Please see SER 6870R, dated October 21, 2013.

The Commodity Futures Trading Commission ("CFTC") will be notified of the reduction of the minimum price fluctuation limits for these sixteen (16) contracts during the week of November 18, 2013, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

The amendments to the rules relating to the reduction in minimum price fluctuation limit for the above-listed contracts are provided in black-line format below with strikethrough reflecting deletion.

Chapter 264

CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures

264.07. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 265

CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures

265.07. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 266

CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures

266.06. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 267

CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures

267.06. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 268

CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures

268.07. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 269

CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures

269.07. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 270

CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures

270.06. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 271

CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures

271.06. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 342

CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures

342.07. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 343

CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures

343.07. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 344

CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures

344.06. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 345

CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures

345.06. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 346

CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures

346.07. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 347

CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures

264.07. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 348

CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures

348.06. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Chapter 349

CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures

349.06. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be ~~\$0.05~~\$0.01 per MWh. There shall be no maximum price fluctuation.

Please refer questions on this subject to:

Research and Product Development

Greg Price Gregory.Price@cmegroup.com (212) 299-2625

Products and Services

Kristen Bauer Kristen.Bauer@cmegroup.com (713) 658-9294