

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 16-289

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 14, 2016 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of July 4, 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.

July 14, 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. 16-289**

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 4, 2016.

On Friday, July 8, 2016, the Exchange delisted the previously sunset MISO Indiana Hub Day-Ahead Peak Calendar-Month 5MW Futures contract (“Contract”) following the expiration of the June 2016 contract month. The delisting is a result of the Exchange’s prior announcement to delist previously-listed contract months for the Contract. The marketplace was notified of this delisting via SER #7668, which is attached hereto as Exhibit A.

On Friday, July 8, 2016, as a result of the delisting of the Contract above, the Exchange (i) amended the aggregation allocation of MISO Indiana Hub Day-Ahead Peak Calendar-Day 5 MW Futures to reflect the new aggregation allocation in the spot month and (ii) adjusted the value of the spot month limit such that the value is reflected in net futures equivalents of the new parent contract. The marketplace was notified of these amendments via MSN #07-08-16, which is attached hereto as Exhibit B.

In accordance with the amendments above, the Exchange updated the NYMEX Position Limit, Position Accountability and Reportable Level Table located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook, which is attached under separate cover in blackline format as Exhibit C.

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 #7668
Exhibit B – MSN #07-08-16
Exhibit C – Amendments to NYMEX Position Limit, Position Accountability and Reportable Level Table located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook (attached under separate cover) (blackline format)

EXHIBIT A



Special Executive Report

DATE: July 8, 2016

SER#: 7668

SUBJECT: Delisting of the MISO Indiana Hub Day-Ahead Peak Calendar-Month 5MW Futures Contract

Effective as of the close of business today, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") delisted the MISO Indiana Hub Day-Ahead Peak Calendar-Month 5MW Futures contract (the "Contract") as set forth in Table 1.

Table 1

Product Name	CME Globex	CME ClearPort /Clearing Code	Rulebook Chapter Number
MISO Indiana Hub Day-Ahead Peak Calendar-Month 5MW Futures	PDO	PDM	1070

The Contract was listed for trading on CME Globex as well as for submission for clearing via CME ClearPort.

The delisting of the Contract is a result of the Exchange's prior announcement to delist previously-listed contract months (see SER [7179](#) dated December 22, 2014). The Exchange previously notified the Commodity Futures Trading Commission ("CFTC") of the delisting of previously listed contracts months of the Contract. (NYMEX Submission 14-387 dated December 22, 2014). The CFTC will be notified of the delisting of the Contract during the week of July 11, 2016, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

As a result of the delisting, information regarding the Contract has been deleted from the respective product rule chapter, related position limits in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (Trading Qualifications and Practices) of the CME Rulebook, the CME Globex non-reviewable ranges located in Rule 588.H. of the NYMEX Rulebook, and the list of block-eligible products located on the CME Group website.

Please refer questions on this subject to:

Research and Product Development

Adila Mchich

adila.mchich@cmegroup.com

(212) 299-2270

EXHIBIT B



Market Surveillance

DATE: July 8, 2016

NOTICE #: MSN07-08-16

SUBJECT: Delisting of Previously Sunset MISO Indiana Hub Day-Ahead Peak Calendar-Month 5 MW Futures Contract and Amendment to Aggregation Allocation of Existing Related Contract

Effective as of the close of business today, and as announced in Special Executive Report [SER-7688](#), the New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) delisted the MISO Indiana Hub Day-Ahead Peak Calendar-Month 5 MW Futures contract (Commodity Code PDM, Rulebook Chapter 1070) (the “Contract”) following the expiration of the June 2016 contract month. The delisting of the Contract is a result of the Exchange’s prior announcement to delist previously-listed contract months (see [SER-7179](#) published December 22, 2014).

As a result of the delisting of the Contract, the Exchange (i) amended the aggregation allocation of MISO Indiana Hub Day-Ahead Peak Calendar-Day 5 MW Futures (Commodity Code PDD, Rulebook Chapter 1074) to reflect the new aggregation allocation in the spot month and (ii) adjusted the value of the spot month limit such that the value is reflected in net futures equivalents of the new parent contract. These changes are reflected in the table below.

The terms and conditions of the amended contract have been updated in the [NYMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook, as noted below.

(bold/underline indicates addition; strikethrough indicates deletion)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Spot-Month Aggregate Into Futures Equivalent	Spot-Month Limit (In Net Futures Equivalents)	Single / All Month Aggregate Into Futures Equivalent	Single Month Accountability Level	All Month Accountability Level
MISO Indiana Hub Day-Ahead Peak Calendar-Day 5 MW Futures	1074	PDD	80 MWh	25	<u>PDD</u> PDM	<u>900</u> 49,400	H5	25,000	35,000

The spot month limit of PDD is effective as of the opening of trading on the first business day when a contract day becomes the first nearby contract.

The Commodity Futures Trading Commission (CFTC) will be notified of this amendment during the week of July 11, 2016 via the weekly notification procedures set out in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

Market Regulation

Surveillance: Ryne Toscano	Ryne.Toscano@cmegroup.com	(212) 299-2879
Products: Nadine Brown	Nadine.Brown@cmegroup.com	(212) 299-2223
Large Trader Reporting: Sandra Valtierra	Sandra.Valtierra@cmegroup.com	(312) 347-4137

EXHIBIT C

Amendments to NYMEX Position Limit, Position Accountability and Reportable Level Table located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook

(attached under separate cover)