

April 8, 2013

**VIA E-MAIL**

Ms. Melissa Jurgens  
 Office of the Secretariat  
 Commodity Futures Trading Commission  
 Three Lafayette Centre  
 1155 21st Street, N.W.  
 Washington, D.C. 20581

**Re: Rule 40.6(a) Certification. Notification of Delisting of Sixteen (16) Energy and Emissions Futures and Option Contracts  
 NYMEX Submission #13-086**

Dear Ms. Jurgens:

Effective today, the New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is self-certifying the delisting of sixteen (16) energy and emissions futures and option contracts. There is currently no open interest in these contracts. Of these sixteen (16) contracts, four (4) contracts are listed for trading on CME Globex and for submission for clearing through CME ClearPort, eleven (11) contracts are listed for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort, and one (1) contract is listed for trading on CME Globex and the NYMEX trading floor, as well as for submission for clearing through CME ClearPort.

The sixteen (16) contracts are as follows:

Contract	Asset Class	Chapter	Code
ERCOT Houston 345 kV Hub 50 MW Peak Futures	Power	186	2N
ERCOT Houston 345 kV Hub 50 MW Off-Peak Futures	Power	187	2W
ERCOT North 345 kV Hub 50 MW Peak Futures	Power	190	2P
ERCOT North 345 kV Hub 50 MW Off-Peak Futures	Power	195	2X
ERCOT South 345 kV Hub 50 MW Peak Futures	Power	198	2Q
ERCOT South 345 kV Hub 50 MW Off-Peak Futures	Power	199	2Y
ERCOT West 345 kV Hub 50 MW Peak Futures	Power	203	2R
ERCOT West 345 kV Hub 50 MW Off-Peak Futures	Power	204	3D
Premium Unleaded Gasoline 10 ppm CIF MED (Platts) BALMO Futures	Refined Products	468	6G
Premium Unleaded Gasoline 10 ppm Cargoes CIF NWE (Platts) BALMO Futures	Refined Products	470	6D
Dawn Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures	Natural Gas	811	IO
Dawn Natural Gas (Platts Gas Daily) Swing Futures	Natural Gas	818	OW

In Delivery Month Certified Emission Reduction (CER) Serial Option	Emissions	1255	9E
European Union Allowance (EUA) Option	Emissions	1270	AV
Certified Emission Reduction (CER) Futures	Emissions	1271	VA
Certified Emission Reduction (CER) Option	Emissions	1272	VG

Please note that on March 27, 2013, NYMEX notified the CFTC (via NYMEX Submission #13-103) that it was self-certifying various non-substantive amendments to certain physically-delivered contracts. At that time, the CFTC was advised of amendments to the "Termination of Trading" rule of NYMEX Chapter 1271 ("Certified Emission Reduction (CER) Futures"). Since that time, NYMEX has determined to delist this contract.

These contracts will be delisted from all venues on which they are currently listed. The contract rule chapters and terms and conditions will be deleted from the Exchange rulebook. Due to the large number of contracts being delisted, the Exchange is providing Appendix A which shows a sample strikethrough of chapter 818; Appendix C shows a sample strikethrough to the Non-Reviewable Range ("NRR") for emissions futures contracts. Additionally, the terms and conditions of the contracts being delisted which are contained in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook will also be removed from the Exchange rulebook (Appendix B).

NYMEX business staff responsible for the delisting of the contracts and the NYMEX legal department collectively reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or the "Act"). During the review, NYMEX staff identified that the delisting of the contracts may have some bearing on the following Core Principles:

- Emergency Authority: There is no open interest in the contracts submitted for delisting, and therefore there will be no market disruption related to their delisting.
- Availability of General Information: The Exchange will make publically available the details of the contracts' delisting by publishing a notice to the market. Furthermore, the Exchange will update the NYMEX rulebook to reflect the delisting of the contracts.

Pursuant to Section 5c(c) of the Act and CFTC Rule 40.6(a), the Exchange hereby certifies that the delisting of the subject 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 Exchange's 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 [Christopher.Bowen@cmegroup.com](mailto:Christopher.Bowen@cmegroup.com). Please reference NYMEX Submission No. 13-086 in any related correspondence.

Sincerely,

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

Attachments: Appendix A – Sample deletion of terms and conditions of Chapter 818 from Exchange Rulebook  
Appendix B – Deletion of Terms and Conditions from the Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5  
Appendix C – Sample deletion of Non-Reviewable Ranges from Rule 588.H

**Chapter 818**  
**~~Dawn Natural Gas (Platts Gas Daily) Swing Futures~~**

**818.01. SCOPE**

~~The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the floating price.~~

**818.02. FLOW DATE**

~~"Flow Date" shall mean a calendar day that corresponds to a contract day and will serve as the reference day for determining the Floating Price. "Publication Date" shall mean the date that Platts Gas Daily publishes the Midpoint price for the Flow Date that corresponds to the contract day.~~

**818.03. FLOATING PRICE**

~~The Floating Price for each contract day is equal to the Platts Gas Daily Dawn, Ontario Midpoint. The Platts Gas Daily Midpoint to be used can be found in the table titled "Daily Price Survey".~~

**818.04. CONTRACT QUANTITY AND VALUE**

~~The contract quantity shall be 2,500 MMBtu (million British thermal units).~~

~~Each futures contract shall be valued as the contract quantity multiplied by the settlement price.~~

**818.05. CONTRACT DAYS**

~~Transactions shall be conducted in such days as shall be determined by the Board of Directors~~

**818.06. PRICES AND FLUCTUATIONS**

~~Prices shall be quoted in U.S. dollars and cents per MMBtu. The minimum price fluctuation shall be \$0.0001 per MMBtu. There shall be no maximum price fluctuation.~~

**818.07. TERMINATION OF TRADING AND POSTING OF TRANSACTIONS**

~~Trading shall cease on the business day prior to the scheduled Publication Date. EFP and EFS transactions may be submitted up until the deadlines specified in Rules 538 and 538A.~~

**818.08. FINAL SETTLEMENT**

~~Delivery under the contract shall be by cash settlement. The final settlement price will be the Floating Price calculated for each contract day provided, however, that in the event that the Floating Price is not available to the Exchange for any reason, the President or the President's designee, based on the best information available to the Exchange at the time, will determine a final settlement price, which in the judgment of staff, is intended to serve as the best substitute for the Floating Price.~~

**818.09. RESERVED**

**818.10. ———— DISCLAIMER**

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APPENDIX B

**NYMEX Rulebook Chapter 5 Position Limit Table**

The position limits, accountability levels, reporting levels, and aggregation rules for the subject sixteen (16) energy and emission contracts are being removed from the NYMEX Rulebook Chapter 5 Position Limit Table due to their delisting effective April 8, 2013.

(Bold/underlining indicates additions; strikethrough indicates deletion)

<u>Contract Name</u>	<u>Rule Chapter</u>	<u>Commodity Code</u>	<u>Diminsh-ing Balances Contracts</u>	<u>All Month Account-ability Level</u>	<u>Any One Month Account-ability Level</u>	<u>Expira-tion Month Limit</u>	<u>Report-ing Level</u>	<u>Aggre-gate Into (1)</u>	<u>Aggre-gate Into (2)</u>
				<b>Rule 560</b>	<b>Rule 560</b>	<b>Rule 559</b>	<b>Rule 561</b>		
Premium Unleaded Gasoline 10 ppm Cargoes CIF NWE (Platts) BALMO Futures	470	6D	*	750	500	100	25	4G	
Premium Unleaded Gasoline 10 ppm CIF MED (Platts) BALMO Futures	468	6G		1,500	1,000	100	25	2G	
Dawn Natural Gas (Platts Gas Daily/Platts IFERC) Index Futures	811	1Q		10,000/10,000	10,000/10,000	2,000/2,000	25	QW	DW
Dawn Natural Gas (Platts Gas Daily) Swing Futures	818	QW	*	10,000	10,000	2,000	25	QW	
ERCOT Houston 345 kV Hub 50 MW Peak Futures	186	2N		2,000	1,500	250	25	2N	
ERCOT Houston 345 kV Hub 50 MW Off-Peak Futures	187	2W		30,000	20,000	4,000	25	2W	

ERCOT North 345 kV Hub 50 MW Peak Futures	190	2P		2,000	1,500	300	25	2P	
ERCOT North 345 kV Hub 50 MW Off- Peak Futures	195	2X		35,000	25,000	5,000	25	2X	
ERCOT South 345 kV Hub 50 MW Peak Futures	198	2Q		750	500	100	5	2Q	
ERCOT South 345 kV Hub 50 MW Off- Peak Futures	199	2Y		10,000	7,500	1,500	25	2Y	
ERCOT West 345 kV Hub 50 MW Peak Futures	203	2R		900	600	125	5	2R	
ERCOT West 345 kV Hub 50 MW Off-Peak Futures	204	3D		15,000	10,000	2,000	25	3D	
European Union Allowance (EUA) Option	1270	AV		70,000	50,000	28,000	25	6T	
In-Delivery Month Certified Emission Reduction (CER) Serial Option	1255	9E		30,000	20,000	8,700	25	6S	
Certified Emission Reduction (CER) Futures	1271	VA		30,000	20,000	8,700	25	6S	
Certified Emission Reduction (CER) Option	1272	VG		30,000	20,000	8,700	25	6S	

588.H. Globex Non-Reviewable Trading Ranges for Emissions Futures Contracts

Instrument	Non-Reviewable Range (NRR) in Globex format	NRR including Unit of Measure	NRR Ticks
<del>Certified Emission Reduction (CER) Futures</del>	40	€40 per allowance	40

(Note: Use hyperlink to view the list of emissions options)

~~Certified Emission Reduction (CER) Options~~

~~Certified Emission Reduction (CER) Serial Options~~