



October 22, 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: REVISED – CFTC Regulation 40.6(a) Certification. Notification Regarding the Listing of Eight (8) Existing Western Electricity Futures Contracts on the CME Globex Trading Platform  
 NYMEX Submission #13-504R**

Dear Ms. Jurgens:

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 listing of eight (8) existing western electricity futures contracts on the CME Globex trading platform beginning at 6:00 p.m. on Sunday, November 10, 2013 for trade date Monday, November 11, 2013. These contracts, as described below, will continue to be available for trading on the NYMEX trading floor and for clearing through CME ClearPort.

Please note that NYMEX Submission No. 13-504R contains modifications regarding its NRR unit of measure in Rule 588.H – Globex Non-Reviewable Range Table at Appendix B. The revisions to Exhibit B are indicated with additions underlined and deletions overstruck. No other revisions to Submission No. 13-504 are being made.

Product Name	NYMEX Rule Chapter	Clearing Code	CME Globex Code	CME Globex Listing Schedule
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	264	1Y	1Y	36 consecutive months
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	266	2D	2D	36 consecutive months
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	268	2F	2FW	All days in the current month and the following calendar month
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	270	2J	2JW	All days in the current month and the following calendar month
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	342	4X	4XW	36 consecutive months
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	344	3X	3XW	36 consecutive months

CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	346	3Z	3ZW	All days in the current month and the following calendar month
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	348	2Z	2ZW	All days in the current month and the following calendar month

The CME Globex trading hours for these contracts will be: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. Chicago Time/CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).

The Exchange fees associated with the listing of these contracts on CME Globex, as well as the NYMEX trading floor and CME ClearPort fees, are presented in Appendix A. In addition, the Exchange is self-certifying an amendment to Exchange Rule 588.H. in order to establish non-reviewable ranges (“NRR”) for these contracts as a result of listing them on the CME Globex trading venue. The amendments to Rule 588 H. are presented in Appendix B.

Exchange business staff responsible for the amendments to the eight (8) electricity contracts and the Exchange 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, Exchange staff identified that the amendments to the contracts may have some bearing on the following Core Principles:

Availability of General Information: The Exchange will publish information on the contracts’ availability and fee structure on its website, together with daily trading volume, open interest and price information.

Daily Publication of Trading Information: The Exchange shall make public daily information on settlement prices, volume, open interest, and opening and closing ranges for actively traded contracts on the contract market.

Execution of Transactions: The existing eight (8) electricity futures contracts are dually listed for trading on CME Globex and the NYMEX trading floor and for clearing through the CME ClearPort platform. The CME Globex platform provides a transparent, open and efficient mechanism to electronically execute trades on screen. In addition, the NYMEX trading floor continues to be available as a trading venue and provide for competitive and open execution of transactions. The CME ClearPort platform continues to provide a competitive and open execution of transactions by brokers.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the listing of the existing eight (8) electricity contracts on an additional trading venue 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).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Appendix A – Fee Schedule  
Appendix B – Rule 588.H – Globex Non-Reviewable Range Table

## Appendix A

### Fee Schedule

#### Fees for Contracts 3Z, 2F, 4X, and 1Y

Exchange Fees					
	Member Day	Member	Cross Division	Non-Member	IIP
Pit	0.35	0.35	0.37	0.40	
Globex	0.35	0.35	0.37	0.40	0.37
ClearPort		0.35		0.40	

Other Processing Fees		
	Member	Non-Member
Cash Settlement	0.105	0.12

Additional Fees and Surcharges	
EFS Surcharge	0.00
Block Surcharge	0.00
Facilitation Desk Fee	0.02

#### Fees for Contracts 2Z, 2J, 3X, and 2D

Exchange Fees					
	Member Day	Member	Cross Division	Non-Member	IIP
Pit	0.0263	0.0263	0.0281	0.03	
Globex	0.0263	0.0263	0.0281	0.03	0.0281
ClearPort		0.0263		0.03	

Other Processing Fees		
	Member	Non-Member
Cash Settlement	0.0079	0.0090

Additional Fees and Surcharges	
EFS Surcharge	0.00
Block Surcharge	0.00
Facilitation Desk Fee	0.0015

**Appendix B**

**NYMEX Rule 588.H. - Non-Reviewable Range Table**

<b>Instrument</b>	<b>Non-Reviewable Range (NRR) in Globex format</b>	<b>NRR including Unit of Measure</b>	<b>NRR Ticks</b>
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures	200	\$10.00 per MWh <u>\$2.00 per MWh</u>	200
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures	200	\$10.00 per MWh <u>\$2.00 per MWh</u>	200
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	200	\$10.00 per MWh <u>\$2.00 per MWh</u>	200
CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures	200	\$10.00 per MWh <u>\$2.00 per MWh</u>	200
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures	200	\$10.00 per MWh <u>\$2.00 per MWh</u>	200
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures	200	\$10.00 per MWh <u>\$2.00 per MWh</u>	200
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures	200	\$10.00 per MWh <u>\$2.00 per MWh</u>	200
CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures	200	\$10.00 per MWh <u>\$2.00 per MWh</u>	200