



Special Executive Report

DATE: February 24, 2017

SER#: 7831R

SUBJECT: Initial Listing Five (5) Physically-Delivered California Carbon Allowance Vintage-Specific Futures Contracts

(This SER supersedes SER 7831 dated January 24, 2017 and is being issued to amend the effective date to trade date Monday, March 13, 2017. No other amendments are being made to the original SER.)

Effective Sunday, March 12, 2017, for trade date Monday, March 13, 2017, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will list five (5) physically-delivered California Carbon Allowance Vintage-Specific futures contracts (the "Contracts") for trading on CME Globex and for submission for clearing via CME ClearPort as described below.

Contract Title	Commodity Code	Rulebook Chapter
CBL California Carbon Allowance Vintage-Specific 2016 Futures	C6C	1253
CBL California Carbon Allowance Vintage-Specific 2017 Futures	C7C	1254
CBL California Carbon Allowance Vintage-Specific 2018 Futures	C8C	1255
CBL California Carbon Allowance Vintage-Specific 2019 Futures	C9C	1257
CBL California Carbon Allowance Vintage-Specific 2020 Futures	CC0	1258

Settlement Type	Physical
Contract Size	The contract quantity shall be one thousand (1,000) CCAs for a delivery made by transfer through the CITSS. Each contract shall be valued as the contract quantity (1,000) multiplied by the settlement price.
Minimum Price Fluctuation	\$0.01 per Allowance
Value per Tick	\$10
Termination of Trading	Three (3) business day prior to the last business day of the contract month
Delivery Location	California Compliance Instrument Tracking System Service (CITSS)

Delivery Date	Last business day of the contract month
First Listed Month	March, 2017
Listing Schedule	Monthly contracts listed for the current year and the next three (3) calendar years. December 2020 is the last listed contract month. No other months will be listed after December 2020 expires.
CME Matching Algorithm	F: First In, First Out (FIFO)
Block Trade Minimum Threshold Level	10 contracts

Exchange Fees:

Exchange Fees	Member	Non-Member
CME Globex	\$2.00	\$2.50
EFP	\$2.00	\$2.50
Block	\$2.00	\$2.50
EFR/EOO	\$2.00	\$2.50
Agency Cross	\$2.00	\$2.50

Processing Fees	Member	Non-Member
Delivery Notice	\$3.00	\$3.00
Other Fees		
Facilitation Fee	\$0.60	
Give-Up Surcharge	\$0.05	
Position Adjustments/Position Transfers	\$0.10	

Trading and Clearing Hours

CME Globex and CME ClearPort	Sunday - Friday 6:00 p.m. - 5:00 p.m. (5:00 p.m. - 4:00 p.m. Central Time/CT) with a 60-minute break each day beginning at 5:00 p.m. (4:00 p.m. CT)
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Please refer questions on this subject to:

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