

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

**Registered Entity Identifier Code (optional):** 21-032

**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):** 01/26/21 **Filing Description:** Amendments to the Disclaimer Rule of Two (2) German Power Futures Contracts

**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     |

**Product Terms and Conditions (product related Rules and Rule Amendments)**

- |                                     |   |                      |
|-------------------------------------|---|----------------------|
| <input checked="" 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 type="checkbox"/>            | Notification  | § 40.6(d)            |

**Official Name(s) of Product(s) Affected:** See Filing

**Rule Numbers:** See Filing

January 26, 2021

**VIA ELECTRONIC PORTAL**Mr. Christopher J. 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(a) Certification: Amendments to the Disclaimer Rule of Two  
(2) German Power Futures Contracts.  
NYMEX Submission No. 21-032**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6 (a), New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is certifying to the Commission amendments to the disclaimer language of the two (2) German power futures contracts set out in the table below (the “Contracts”), effective on Tuesday, February 9, 2021 for trade date Wednesday, February 10, 2021.

<b>Contract Title</b>	<b>Commodity Code</b>	<b>NYMEX Rulebook Chapter</b>
German Power Baseload Calendar Month Futures	DEB	1070
German Power Peakload Calendar Month Futures	DEP	1071

Specifically, the Exchange will amend Rule 107xxxx. (“Disclaimer”) as well as relocate the rule of the Contracts to NYMEX Chapter iv. (“Disclaimers”) (collectively, the “Rule Amendments”). The Rule Amendments, which are provided in Appendix A below in blackline format, shall not impact the economic value of the Contracts.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA”) and identified the amendments bear upon the following Core Principles:

- **Availability of General Information:** NYMEX will issue a Special Executive Report (“SER”) to the marketplace regarding the Rule Amendments well in advance of the effective date. The SER will also be posted on the CME Group website.
- **Prevention of Market Disruption:** Trading in the Contracts is subject to the rules of the Exchange, which include prohibitions on manipulation, price distortion, and disruption to the cash settlement process. As with any product listed for trading on a CME Group designated contract market, trading activity in these futures contracts is subject to monitoring and surveillance by CME Group’s Market Regulation Department.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to these proposals.

The Exchange certifies that this submission has been concurrently posted on the CME Group 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 via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachment: Appendix A: Amendments to NYMEX Rulebook (blackline format)

## Appendix A

### NYMEX Rulebook

(additions underscored; deletions ~~struck through~~)

#### Chapter iv. DISCLAIMERS

##### EPEX SPOT SE

EPEX SPOT SE has the exclusive control and is the sole owner of any intellectual property right on any data (in particular market data such as prices and indices) calculated as part of its operations of the spot markets. CME has been granted by EPEX SPOT SE with strictly defined nontransferable and non-sublicensable Licensing rights. One may not download, reproduce, license, cease or use it for commercial purposes without the explicit prior approval of EPEX SPOT SE. EPEX SPOT SE does not give any warranty, and excludes any liability (whether in negligence or otherwise) with respect thereto generally or specifically in relation to any errors, omissions or interruptions in the indices nor any error or omission concerning data for which its indexes are used as price reference.

#### Chapter 1070 German Power Baseload Calendar Month Futures

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##### 1070104. DISCLAIMER

See EPEX SPOT SE disclaimer in [NYMEX/COMEX Chapter iv. \("DISCLAIMERS"\)](#) incorporated herein by reference.

~~New York Mercantile, Inc. ("NYMEX") uses publicly available spot market prices in connection with the trading and/or clearing of the German Power Baseload Futures (the "Product"). The Exchange and its Affiliates make no warranties, express or implied, as to the results to be obtained by any person or entity from use of the price assessment, trading and/or clearing based on the price assessment, or any data included therein in connection with the trading and/or clearing of the Product, or, for any other use. The Exchange and its Affiliates make no warranties, express or implied, and hereby disclaim all warranties of merchantability or fitness for a particular purpose or use with respect to the price assessment or any data included therein. Without limiting any of the foregoing, in no event shall the Exchange or its Affiliates have any liability for any lost profits or indirect, punitive, special or consequential damages (including lost profits), even if notified of the possibility of such damages.~~

[End of Chapter]

#### Chapter 1071 German Power Peakload Calendar Month Futures

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##### 1071104. DISCLAIMER

See EPEX SPOT SE disclaimer in [NYMEX/COMEX Chapter iv. \("DISCLAIMERS"\)](#) incorporated herein by reference.

~~New York Mercantile, Inc. ("NYMEX") uses publicly available spot market prices in connection with the trading and/or clearing of the German Power Peakload Futures (the "Product"). The Exchange and its Affiliates make no warranties, express or implied, as to the results to be obtained~~

~~by any person or entity from use of the price assessment, trading and/or clearing based on the price assessment, or any data included therein in connection with the trading and/or clearing of the Product, or, for any other use. The Exchange and its Affiliates make no warranties, express or implied, and hereby disclaim all warranties of merchantability or fitness for a particular purpose or use with respect to the price assessment or any data included therein. Without limiting any of the foregoing, in no event shall the Exchange or its Affiliates have any liability for any lost profits or indirect, punitive, special or consequential damages (including lost profits), even if notified of the possibility of such damages.~~

[End of Chapter]