SUBMISSION COVER SHEET

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

Registered Entity Identifier Code (optional): **<u>20-073 (1 of 2)</u>**

Organization: **<u>New York Mercantile Exchange, Inc. ("NYMEX")</u>**

Filing as a: ☒ **DCM** ☐ **SEF** ☐ **DCO** ☐ **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): **<u>02/24/20</u>** **Filing Description:** **<u>De-Listing of Eight (8) Futures and Option Metals Contracts from NYMEX and Related Transfer of Open Interest of the Contracts to COMEX</u>**

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

☐	Certification	§ 40.6(a)
☐	Approval	§ 40.5(a)
☐	Notification	§ 40.6(d)
☐	Advance Notice of SIDCO Rule Change	§ 40.10(a)
☐	SIDCO Emergency Rule Change	§ 40.10(h)

Rule Numbers:

New Product **Please note only ONE product per Submission.**

☐	Certification	§ 40.2(a)
☐	Certification Security Futures	§ 41.23(a)
☐	Certification Swap Class	§ 40.2(d)
☐	Approval	§ 40.3(a)
☐	Approval Security Futures	§ 41.23(b)
☐	Novel Derivative Product Notification	§ 40.12(a)
☐	Swap Submission	§ 39.5

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

☒	Certification	§ 40.6(a)
☐	Certification Made Available to Trade Determination	§ 40.6(a)
☐	Certification Security Futures	§ 41.24(a)
☐	Delisting (No Open Interest)	§ 40.6(a)
☐	Approval	§ 40.5(a)
☐	Approval Made Available to Trade Determination	§ 40.5(a)
☐	Approval Security Futures	§ 41.24(c)
☐	Approval Amendments to enumerated agricultural products	§ 40.4(a), § 40.5(a)
☐	"Non-Material Agricultural Rule Change"	§ 40.4(b)(5)
☐	Notification	§ 40.6(d)

Official Name(s) of Product(s) Affected: <u>See filing.</u>

Rule Numbers: <u>See filing.</u>

Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

February 24, 2020

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 of the De-Listing of Eight (8) Futures and Option Metals Contracts from NYMEX and Related Transfer of Open Interest of the Contracts to COMEX.
NYMEX Submission No. 20-073 (1 of 2)

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is certifying to the Commodity Futures Trading Commission ("CFTC" or "Commission") the de-listing of eight (8) metals contracts (the "Contracts") from trading on CME Globex and for submission for clearing via CME ClearPort effective Sunday, March 29, 2020 for trade date Monday, March 30, 2020 as more specifically described below:

Contract Title	CME Globex Code	CME ClearPort Code
U.S. Midwest #1 Busheling Ferrous Scrap (AMM) Futures	BUS	BUS
Iron Ore 62% Fe, CFR China (TSI) Average Price Option	ICT	ICT
HMS 80/20 Ferrous Scrap, CFR Turkey (Platts TSI) Futures	FSF	FSF
Iron Ore 62% Fe, CFR China (TSI) Futures	TIO	TIO
U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index Futures	HRC	HR
UxC Uranium U3O8 Futures	UX	UX
U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index Average Price Option	HRO	HRO
Iron Ore 58% Fe, Low Alumina, CFR China (TSI) Futures	TIC	TIC

NYMEX and Commodity Exchange, Inc. ("COMEX") (collectively, the "Exchanges") are also notifying the Commission of the change in the Contracts trading venue to COMEX. COMEX is certifying to the Commission the initial listing of the Contracts on COMEX in a companion sumbission.[1]

[1] COMEX Submission No. 20-072. The Contracts will be listed on NYMEX until Friday, March 27, 2020.

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Offering the Contracts on COMEX is intended to benefit liquidity by further focusing metals trading on a single market. Offering the Contracts on COMEX will also facilitate efficient transparency and administering fees and market data subscriptions and provide similar administrative benefits to futures commission merchants. The functional trading and clearing of the Contracts will not be impacted.

Market participants were advised of this initiative in December 2019. Market participants have been notified that all outstanding orders that carry into successive trading sessions (e.g., GTC orders) for the Contracts will be canceled by 5:00 p.m. Eastern Time (4:00 p.m. Central Time) on Friday, March 27, 2020.

The specifications of the Contracts to be listed on COMEX are idential to the specifications of the contracts currently listed for trading and clearing on NYMEX until Friday, March 27, 2020. The Transfer of Contracts will be seamless and the Contracts shall continue to be cleared by the Clearing House of Chicago Mercantile Exchange Inc. which is a registered derivatives clearing organization ("DCO") with the Commission and is subject to all Commission regulations related thereto.

The Exchange reviewed the DCM core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that the Contracts may have some bearing on the following Core Principles:

- **Availability of General Information**: The Exchanges will continue to provide notice of the proposal via a Special Executive Report ("SER") to market participants. The SER will be posted on the CME Group website. In addition, the marketplace was provided with Market Data, CME Globex and CME Clearing House notices all of which were disseminated at least 90-days prior the effective date of the proposal.

- **Compliance with Rules**: All non-contract specific rules of NYMEX and COMEX are identical. Trading in these Contracts will be subject to the rules in NYMEX/COMEX Rulebook Chapter 4 which includes prohibitions against fraudulent, noncompetitive, unfair and abusive practices. Additionally, trading in these Contracts will also be subject to the full panoply of trade practice rules, the majority of which are contained in Chapter 5 of the NYMEX/COMEX Rulebook. As with all products listed for trading on one of CME Group's DCMs, activity in the Contracts will be subject to extensive monitoring and surveillance by CME Group's Market Regulation Department. The CME Group Market Regulation Department has the authority to exercise its investigatory and enforcement power where potential rule violations are identified

- **Financial Integrity of Contracts**: The Contracts will continue to be cleared by the Chicago Mercantile Exchange Inc. which is a registered DCO with and subject to all Commission regulations related thereto.

- **Execution of Transactions**: The Contracts will continue to be listed for trading on the CME Globex electronic trading platform and available for submission of clearing via CME ClearPort. The CME Globex platform provides for competitive and open execution of transactions and affords the benefits of reliability and global connectivity.

- **Trade Information**: All required trade information will continue to be included in the audit trail and is sufficient for the CME Group Market Regulation Department to monitor for market abuse.

- **Daily Publication of Trading Information**: The Exchanges will continue to comply with this Core Principle by making public daily information on settlement prices, volume, open interest, and opening and closing ranges for the Contracts. This will be accomplished by publishing this information on a daily basis on the Exchange's website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchanges certify that the proposal complies with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchanges certify 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.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A: NYMEX Rulebook Chapters (deletions ~~struck through~~)
Exhibit B: Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the NYMEX Rulebook (deletions ~~struck though~~) (attached under separate cover)
Exhibit C: NYMEX Rule 588.H. - ("Globex Non-Reviewable Trading Ranges") Table (deletions ~~struck through~~)
Exhibit D: NYMEX Rule 589. – ("Special Price Fluctuation Limits and Price Limits") Table (deletions ~~struck through~~) (attached under separate cover)

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Exhibit A

NYMEX Rulebook

(deletions ~~struck through~~)

~~Chapter 601~~

~~U.S. Midwest #1 Busheling Ferrous Scrap (AMM) Futures~~

~~601100. SCOPE OF CHAPTER~~

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.~~

~~601101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month is equal to the price assessment published on the 10th of that given calendar month for the Steel scrap No 1 busheling index , delivered Midwest mill, $/gross ton by Fastmarkets AMM. If 10th falls into a holiday or weekend, the price will settle on the immediately following business day.~~

~~601102. TRADING SPECIFICATIONS~~

~~The number of months open for trading at a given time shall be determined by the Exchange.~~

~~601102.A. Trading Schedule~~

~~The hours of trading for this contract shall be determined by the Exchange.~~

~~601102.B. Trading Unit~~

~~The contract quantity shall be 20 gross tons ("GT"). Each contract shall be valued as the contract quantity multiplied by the settlement price.~~

~~601102.C. Price Increments~~

~~Prices shall be quoted in U.S. dollars and cents per gross ton. The minimum price fluctuation shall be $1.00 per gross ton.~~

~~601102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~601102.E. Termination of Trading~~

~~Trading shall terminate on the 10th calendar day of the contract month. If 10th calendar day falls into a holiday or weekend, the price will settle on the immediately following business day. Business days are based on the U.S. Public Holiday calendar.~~

~~601103. FINAL SETTLEMENT~~

~~Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.~~

~~601104. DISCLAIMER~~

~~See NYMEX/COMEX Chapter iv. ("DISCLAIMERS") incorporated herein by reference.~~

~~Chapter 644~~

~~Iron Ore 62% Fe, CFR China (TSI) Average Price Option~~

~~644100. SCOPE OF CHAPTER~~

~~This chapter is limited in application to put and call options on Iron Ore 62% Fe, CFR China (TSI) futures contract. In addition to the rules of this chapter, transactions in options on Iron Ore 62% Fe, CFR China (TSI) futures shall be subject to the general rules of the Exchange insofar as applicable.~~

~~644101. OPTION CHARACTERISTICS~~

~~The number of months open for trading at a given time shall be determined by the Exchange.~~

~~644101.A. Trading Schedule~~

~~The hours of trading for this contract shall be determined by the Exchange.~~

~~644101.B. Trading Unit~~

~~An Iron Ore 62% Fe, CFR China (TSI) Average Price Option is a cash settled option. On expiration of a call option, the value will be the difference between the final settlement price of the contract month of the underlying Iron Ore 62% Fe, CFR China (TSI) Swap Futures contract and the strike price multiplied by 500 tons, or zero, whichever is greater. On expiration of a put option, the value will be the difference between the strike price and the final settlement price of the contract month of the underlying Iron Ore 62% Fe, CFR China (TSI) Swap Futures contract multiplied by 500 tons, or zero, whichever is greater.~~

~~644101.C. Price Increments~~

~~Prices shall be quoted in dollars and cents per dry metric ton. The minimum price increment will be $0.01. A cabinet trade may occur at the price of $.002 per dry metric ton or $1.00.~~

~~644101.D. Position Limits, Exemptions, Position Accountability and Reportable Levels~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~644101.E. Termination of Trading~~

~~An Iron Ore 62% Fe, CFR China (TSI) Average Price Option shall expire on the last business day of the contract month. If the last business day of the contract month is a Singapore banking holiday, the last trade date shall be the business day immediately preceding the holiday.~~

~~644101.F. Type of Option~~

~~An Iron Ore 62% Fe, CFR China (TSI) Average Price Option is a European-style average price option cash settled on expiration day.~~

~~644101.G. Special Price Fluctuation Limits~~

~~At the commencement of each trading day, the contract shall be subject to special fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~644102. EXERCISE PRICES~~

~~Transactions shall be conducted for option contracts as set forth in Rule 300.20.~~

~~644103. DISCLAIMER~~

~~NEITHER CME GROUP INC., NEW YORK MERCANTILE EXCHANGE, INC. NOR ANY OF THEIR AFFILIATES (COLLECTIVELY “CME”) NOR THE STEEL INDEX (“TSI”) GUARANTEES THE ACCURACY AND/OR COMPLETENESS OF THE INDEX OR ANY OF THE DATA INCLUDED THEREIN. NEITHER CME NOR TSI MAKE ANY WARRANTIES, EXPRESS OR IMPLIED, AS TO THE RESULTS TO BE OBTAINED BY ANY PERSON OR ENTITY FROM USE OF THE INDEX, TRADING BASED ON THE INDEX, OR ANY DATA INCLUDED THEREIN IN CONNECTION WITH THE TRADING OF THE CONTRACTS, OR, FOR ANY OTHER USE. NEITHER CME NOR TSI MAKE ANY WARRANTIES, EXPRESS OR IMPLIED, AND EACH HEREBY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL CME OR TSI 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.~~

~~Chapter 867~~

~~HMS 80/20 Ferrous Scrap, CFR Turkey (Platts TSI) Futures~~

~~867100. SCOPE OF CHAPTER~~

~~The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.~~

~~867101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month is equal to the average price calculated for all available price assessments published for "Platts TSI HMS 1&2 (80:20) CFR Turkey" for that given calendar month by Platts.~~

~~867102. TRADING SPECIFICATIONS~~

~~The number of months open for trading at a given time shall be determined by the Exchange.~~

~~867102.A. Trading Schedule~~

~~The hours of trading for this contract shall be determined by the Exchange.~~

~~867102.B. Trading Unit~~

~~The contract unit shall be ten (10) metric tons.~~

~~867102.C. Price Increments~~

~~Prices shall be quoted in U.S. dollars and cents per metric ton. The minimum price fluctuation shall be $0.01 per metric ton. There shall be no maximum price fluctuation.~~

~~867102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion. Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~867102.E. Termination of Trading~~

~~Trading shall terminate on the last business day of the contract month. Business days are based on the U.K. Public Holiday calendar.~~

~~867103. FINAL SETTLEMENT~~

~~The contract will be cash settled and this will reflect the final settlement price. This will also be based on the floating price, which will be determined following the termination of trading of contract month.~~

~~867104. DISCLAIMER~~

~~See NYMEX/COMEX Chapter iv. ("DISCLAIMERS") incorporated herein by reference.~~

~~**Chapter 919**~~
~~**Iron Ore 62% Fe, CFR China (TSI) Futures**~~

~~**919100. SCOPE OF CHAPTER**~~

~~The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.~~

~~**919101. CONTRACT SPECIFICATIONS**~~

~~The Floating Price for each contract month is equal to the average price calculated for all available price assessments published for "Iron ore fines 62% Fe – CFR China Port" for that given calendar month by The Steel Index (TSI).~~

~~**919102. TRADING SPECIFICATIONS**~~

~~The number of months open for trading at a given time shall be determined by the Exchange.~~

~~**919102.A. Trading Schedule**~~

~~The hours of trading for this contract shall be determined by the Exchange.~~

~~**919102.B. Trading Unit**~~

~~The contract unit shall be five hundred (500) dry metric tons.~~

~~**919102.C. Price Increments**~~

~~Prices shall be quoted in multiples of cents ($0.01) per dry metric ton. Price shall be quoted in dollars and cents per dry metric ton.~~

~~**919102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels**~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~**919102.E. Termination of Trading**~~

~~Trading shall cease on the last business day of the contract month. Business days are based on the Singapore public holiday calendar.~~

~~**919102.F. Special Price Fluctuation Limits**~~

~~At the commencement of each trading day, the contract shall be subject to special fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~**919103. FINAL SETTLEMENT**~~

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of the trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.~~

~~**919104. DISCLAIMER**~~

~~NEITHER CME GROUP INC., NEW YORK MERCANTILE EXCHANGE, INC. NOR ANY OF THEIR AFFILIATES (COLLECTIVELY "CME") NOR THE STEEL INDEX ("TSI") GUARANTEES THE ACCURACY AND/OR COMPLETENESS OF THE INDEX OR ANY OF THE DATA INCLUDED THEREIN. NEITHER CME NOR TSI MAKE ANY WARRANTIES, EXPRESS OR IMPLIED, AS TO THE RESULTS TO BE OBTAINED BY ANY PERSON OR ENTITY FROM USE OF THE INDEX, TRADING BASED ON THE INDEX, OR ANY DATA INCLUDED THEREIN IN CONNECTION WITH THE TRADING OF THE CONTRACTS, OR, FOR ANY OTHER USE. NEITHER CME NOR TSI MAKE ANY WARRANTIES, EXPRESS OR IMPLIED, AND EACH HEREBY DISCLAIMS ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE INDEX OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL CME OR TSI 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.~~

~~Chapter 920~~
~~U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index Futures~~

~~920100. SCOPE OF CHAPTER~~

~~The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.~~

~~920101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month is equal to the average price calculated for all available price assessments published for that given month by the U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index.~~

~~920102. TRADING SPECIFICATIONS~~

~~The number of months open for trading at a given time shall be determined by the Exchange.~~

~~920102.A. Trading Schedule~~

~~The hours of trading for this contract shall be determined by the Exchange.~~

~~108102.B. Trading Unit~~

~~The contract unit shall be twenty (20) short tons.~~

~~920102.C. Price Increments~~

~~Prices shall be quoted in multiples of $1.00 per short ton. Price shall be quoted in dollars and cents per short ton.~~

~~920102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~920102.E. Termination of Trading~~

~~Trading shall cease on the last business day immediately preceding the last Wednesday of the contract month.~~

~~920102.F. Special Price Fluctuation Limits~~

~~At the commencement of each trading day, the contract shall be subject to special fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~920103. FINAL SETTLEMENT~~

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of the trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month rounded to the nearest $1.00/short ton.~~

~~Chapter 970~~
~~UxC Uranium U3O8 Futures~~

~~970100. SCOPE OF CHAPTER~~

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.~~

~~970101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month will be the month-end spot U3O8 price published in Ux Weekly for the contract month by UxC, LLC. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.~~

~~970102. TRADING SPECIFICATIONS~~

~~The number of months open for trading at a given time shall be determined by the Exchange.~~

~~970102.A. Trading Schedule~~

~~The hours of trading for this contract shall be determined by the Exchange.~~

~~970102.B. Trading Unit~~

~~The contract quantity shall be 250 pounds. Each contract shall be valued as the contract quantity (250) multiplied by the settlement price.~~

~~970102.C. Price Increments~~

~~Prices shall be quoted in U.S. dollars and cents per pound. The minimum price fluctuation shall be $0.05 per pound.~~

~~970102.D. Position Limits and Position Accountability~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits~~

~~970102.E. Termination of Trading~~

~~Trading shall terminate on the last Monday of the contract month that is a business day.~~

~~970103. FINAL SETTLEMENT~~

~~Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.~~

~~970104. DISCLAIMER~~

~~See NYMEX/COMEX Chapter iv. ("DISCLAIMERS") incorporated herein by reference.~~

~~**Chapter 1095**~~

~~**U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index Average Price Option**~~

~~**1095100. SCOPE OF CHAPTER**~~

~~This chapter is limited in application to put and call average price options on U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index futures contracts. In addition to the rules of this chapter, transactions in options on U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index futures shall be subject to the general rules of the Exchange insofar as applicable.~~

~~**1095101. OPTION CHARACTERISTICS**~~

~~The number of months open for trading at a given time shall be determined by the Exchange.~~

~~**1095101.A. Trading Schedule**~~

~~The hours of trading for this contract shall be determined by the Exchange.~~

~~**1095101.B. Trading Unit**~~

~~A U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index Average Price put option contract traded on the Exchange represents the cash difference between the exercise price and the settlement price of the delivery month of U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index futures multiplied by 20, or zero, whichever is greater. A U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index Average Price call option contract traded on the Exchange represents the cash difference between the settlement price of the of the delivery month of U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index futures contract and the exercise price multiplied by 20, or zero, whichever is greater.~~

~~**1095101.C. Price Increments**~~

~~Prices shall be quoted in dollars and cents per ton and prices shall be in multiples of twenty-five cents ($0.25) per ton of U.S. Midwest Domestic Hot-Rolled Coil Steel represented by the underlying futures contract.~~

~~**1095101.D. Position Limits and Position Accountability**~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~**1095101.E. Termination of Trading**~~

~~***The option shall expire at the close of trading on the last day of trading of the underlying U.S. Midwest Domestic Hot-Rolled Coil Steel (CRU) Index futures contract.***~~

~~**1095101.F. Type Option**~~

~~The option is a European-style option which can be exercised only on the expiration day.~~

~~**1095101.G. Special Price Fluctuation Limits**~~

~~At the commencement of each trading day, the contract shall be subject to special fluctuation limits as set forth in Rule 589 and in the Special Price Fluctuation Limits Table in the Interpretations & Special Notices Section of Chapter 5.~~

~~**1095102. EXERCISE PRICES**~~

~~Transactions shall be conducted for option contracts as set forth in Rule 300.20.~~

~~Chapter 1107~~
~~Iron Ore 58% Fe, Low Alumina, CFR China (TSI) Futures~~

~~1107100. SCOPE OF CHAPTER~~

~~The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.~~

~~1107101. CONTRACT SPECIFICATIONS~~

~~The Floating Price for each contract month is equal to the arithmetic average of all available price assessments published for "Iron ore fines 58% Fe, low alumina – CFR China" in the given calendar month by The Steel Index.~~

~~1107102. TRADING SPECIFICATIONS~~

~~The number of months open for trading at a given time shall be determined by the Exchange.~~

~~1107102.A. Trading Schedule~~

~~The hours of trading for this contract shall be determined by the Exchange.~~

~~1107102.B. Trading Unit~~

~~The contract quantity shall be five hundred (500) dry metric tons. Each contract shall be valued as the contract quantity multiplied by the settlement price.~~

~~1107102.C. Price Increments~~

~~Prices shall be quoted in U.S. Dollars and Cents per fry metric ton. The minimum price fluctuation shall be $0.01 per dry metric ton.~~

~~1107102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels~~

~~The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5. A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

~~1107102.E. Termination of Trading~~

~~Trading shall cease on the last business day of the contract month. Business days are based on the Singapore Public Holiday calendar.~~

~~1107103. FINAL SETTLEMENT~~

~~Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.~~

~~1107104. DISCLAIMER~~

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Exhibit B

NYMEX Rulebook
Chapter 5
(“Trading Qualifications and Practices”)

Position Limits, Position Accountability and Reportable Level Table

(attached under separate cover)

Exhibit C

NYMEX Rulebook
Chapter 5
("Trading Qualifications and Practices")
NYMEX Rule 588.H. – ("Globex Non-Reviewable Trading Ranges") Table

(attached under separate cover)

<u>**Exhibit D**</u>

NYMEX Rulebook
Chapter 5
("Trading Qualifications and Practices")
NYMEX Rule 589. – ("Special Price Fluctuation Limits and Price Limits") Table

(attached under separate cover)