

**SUBMISSION COVER SHEET**

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

**Registered Entity Identifier Code (optional):** 21-160

**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):** 03/22/2021 **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions – Week of March 15, 2021

**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 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 checked="" type="checkbox"/> | Notification  | § 40.6(d)            |

**Official Name(s) of Product(s) Affected:** see filing

**Rule Numbers:** see filing

March 22, 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(d) Notification. New York Mercantile Exchange Inc. (“NYMEX” or “Exchange”) Weekly Notification of Amendments Related to Product Terms and Conditions. NYMEX Submission No. 21-160**

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission (“CFTC” or “Commission”) Regulation 40.6(d), the Exchange submits this weekly notification of the following amendments related to product terms and conditions effective during the week of March 15, 2021.

On February 26, 2021, the Exchange provided the Commission with [NYMEX Submission No. 21-006](#) regarding the initial listing of three (3) LNG freight route (LNG Fuel) (Baltic) futures contracts (the “Contracts”). The submission incorrectly stated the first listed contract month as February 2021 instead of April 2021. The Exchange corrected this error as further detailed in the Contracts’ Specifications table below. No other amendment was made to the terms of the Contracts.

Contract Title	LNG Freight Route BLNG1g (LNG Fuel) (Baltic) Futures	LNG Freight Route BLNG2g (LNG Fuel) (Baltic) Futures	LNG Freight Route BLNG3g (LNG Fuel) (Baltic) Futures
Rulebook Chapter	702	703	704
CME Globex and CME ClearPort Code	BL1	BL2	BL3
Settlement Type	Financial		
Contract Size	1 day of time charter		
Pricing Quotation	U.S. dollars per day		
Minimum Price Fluctuation	\$1.00 per day of time charter		
Value per tick	\$1.00		
First Listed Contract Month	<del>February 2021</del> April 2021		
Termination of Trading	<b>For the January to November contract months inclusive:</b> Trading terminates on the last day of the settlement period on which the Index is published by the Baltic Exchange (usually a Tuesday or a Friday).		

	<b>For the December contract months:</b> Trading terminates on the 24th calendar day of the month assuming this is a day on which the Index is published by the Baltic Exchange (usually a Tuesday or a Friday), or the first preceding day where the Index price is published.
<b>Listing Schedule</b>	Monthly contracts listed the current year and the next 2 calendar years. Monthly contracts for a new calendar year will be added following the termination of trading in the November contract month of the current year.
<b>Block Trade Minimum Threshold Level</b>	5 contracts – subject to a 15-minute reporting window
<b>CME Globex Match Algorithm</b>	First-In, First-Out (FIFO)

The first listed contract month was correctly provided in [Special Executive Report \(“SER”\) 8704](#) dated February 25, 2021.

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