

**SUBMISSION COVER SHEET**

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

**Registered Entity Identifier Code (optional):** 21-219

**Organization:** Chicago Mercantile Exchange Inc. ("CME")

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

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** 05/11/21    **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of May 3, 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.

May 11, 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. Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) Weekly Notification of Amendments Related to Product Terms and Conditions.  
CME Submission No. 21-219**

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 May 3, 2021.

On May 3, 2021, the Exchange implemented administrative amendments to CME Submission No. 21-098 filed on April 15, 2021 to correct a typographical error relating to the chapter number of the USD Malaysian Crude Palm Oil Day 10th Financial Options contract (Commodity Code: POX) and the related CME Position Limit, Position Accountability and Reportable Level Table (the “Table”). Specifically, the USD Malaysian Crude Palm Oil Day 10th Financial Options CME Rulebook chapter has been corrected from 204H to 204G. The amendments to the product chapter are provided in Exhibit A and the amendments to the Table are provided under separate cover in Exhibit B.

Pursuant to CME Submission No. 21-130RR, the Exchange implemented amendments to the Table in connection with its Cash Settled Butter Futures and Options on Cash-Settled Butter Futures contracts which became effective on May 3, 2021. On May 5, 2021, the Exchange implemented administrative amendments to the Table to delete obsolete language referencing contract months prior to May 2021. The amended Table is provided under separate cover in Exhibit C.

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

Attachments: Exhibit A – CME Rulebook Chapter 204G (blackline format)  
Exhibit B – CME Rulebook Chapter 5 Position Limit, Position Accountability and Reportable Level Table for the USD Malaysian Crude Palm Oil Day 10th Financial Options Contract (attached under separate cover) (blackline format)  
Exhibit C – CME Rulebook Chapter 5 Position Limit, Position Accountability and Reportable Level Table for the Cash Settled Butter Futures and Options on Cash-Settled Butter Futures Contracts (attached under separate cover) (blackline format)

## Exhibit A

### Chapter 204GH

## USD Malaysian Crude Palm Oil Day 10th Financial Options

(additions underlined, deletions ~~overstruck~~)

### 204GH00. SCOPE OF CHAPTER

This chapter is limited in application to USD Malaysian Crude Palm Oil Day 10th Financial Options. In addition to this chapter, the contract shall be subject to the general rules and regulations of the Exchange insofar as applicable.

### 204GH01. CONTRACT SPECIFICATIONS

#### 204GH01.A. Trading Unit

The unit of trade shall be 25 metric tons.

#### 204GH01.B. Hours

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

#### 204GH01.C. Minimum Price Increments

Minimum price fluctuations shall be USD \$0.10 per metric ton which shall equal to USD \$2.50 per contract.

#### 204GH01.D. Trading Schedule

The number of months in which trading may occur shall be at the discretion of the Exchange.

#### 204GH01.E. Exercise Style

The contract is cash settled European-style option. The option cannot be exercised prior to expiration.

#### 204GH01.F. Exercise Prices

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

#### 204GH01.G. 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.

#### 204GH01.H. Last Trading Day

The last trading day for the contract shall be the 10<sup>th</sup> calendar day of the contract month. If the 10<sup>th</sup> calendar day is not a Bursa Malaysia Derivatives Berhad (BMD) business day, the preceding BMD business day will apply. However, should this day not be a CME Exchange business day, trading shall cease on the preceding CME Exchange business day.

### 204GH02. 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 Final Settlement Price as described in Rule 204GH03.

### 204GH03. FINAL SETTLEMENT PRICE

The USD Malaysian Crude Palm Oil Day 10th Financial Put Options contract traded on the Exchange will represent the cash difference between the exercise price and the Underlying Price multiplied by 25 metric tons, or zero, whichever is greater. The USD Malaysian Crude Palm Oil Day 10th Financial Call Options contract traded on the Exchange will represent the cash difference of the Underlying Price less the exercise price multiplied by 25 metric tons, or zero, whichever is greater.

The Underlying Price shall be the settlement price for the third forward month Crude Palm Oil Futures (FCPO) traded on the Bursa Malaysia Derivatives Berhad (BMD) on the 10<sup>th</sup> calendar day of the contract month converted to USD using the Kuala Lumpur USD/MYR Reference Rate. If the 10<sup>th</sup> day of the contract month is not a BMD business day, the price on the preceding BMD business day shall be used.

**204GH04. FINAL SETTLEMENT DAY**

The final settlement day for the contract shall be the 10<sup>th</sup> calendar day of the contract month. If the 10<sup>th</sup> calendar day is not a Bursa Malaysia Derivatives Berhad (BMD) business day, the preceding BMD business day will apply. However, should this day not be a CME Exchange business day, the final settlement day shall be the following CME Exchange business day.

**204GH05. DISCLAIMER**

CHICAGO MERCANTILE EXCHANGE INC. ["CME"] HAS BEEN AUTHORIZED BY BURSA MALAYSIA DERIVATIVES BERHAD TO USE BURSA MALAYSIA CRUDE PALM OIL FUTURES CONTRACT SETTLEMENT PRICES ("FCPO SETTLEMENT PRICES") AS THE BASIS FOR SETTLING THE CONTRACT TRADED ON CME AND TO REFER TO THE FCPO SETTLEMENT PRICES IN CONNECTION WITH CREATING, MARKETING, LISTING, TRADING, CLEARING AND SETTLING THE CONTRACT. THE CONTRACT IS NOT IN ANY WAY SPONSORED, ENDORSED, SOLD OR PROMOTED BY BURSA MALAYSIA DERIVATIVES BERHAD AND BURSA MALAYSIA DERIVATIVES BERHAD HAS NO OBLIGATIONS OR LIABILITY IN CONNECTION WITH THE CREATION, MARKETING, TRADING, CLEARING, SETTLEMENT AND/OR PROMOTION OF ANY SUCH CONTRACTS. FCPO SETTLEMENT PRICES ARE CALCULATED, COMPILED AND PUBLISHED SOLELY BY BURSA MALAYSIA DERIVATIVES BERHAD. HOWEVER, BURSA MALAYSIA DERIVATIVES BERHAD MAKES NO REPRESENTATIONS AND DISCLAIMS ALL EXPRESS, IMPLIED AND STATUTORY WARRANTIES OF ANY KIND, INCLUDING, BUT NOT LIMITED TO, REPRESENTATIONS AND WARRANTIES AS TO ACCURACY, TIMELINESS, COMPLETENESS, MERCHANTABILITY OR FITNESS FOR ANY PARTICULAR PURPOSE. TO THE EXTENT PERMITTED BY APPLICABLE LAW, BURSA MALAYSIA DERIVATIVES BERHAD SHALL NOT BE LIABLE (WHETHER IN CONTRACT, NEGLIGENCE OR OTHERWISE) TO ANY PERSON FOR ANY ERROR IN THE FCPO SETTLEMENT PRICES, AND BURSA MALAYSIA DERIVATIVES BERHAD SHALL NO BE UNDER ANY OBLIGATION TO ADVISE ANY PERSON OF ANY ERROR THEREIN. BURSA MALAYSIA DERIVATIVES BERHAD SHALL UNDER NO CIRCUMSTANCES BE LIABLE FOR ANY TYPE OF DAMAGES (INCLUDING BUT NOT LIMITED TO, DIRECT, INDIRECT, SPECIAL, CONSEQUENTIAL, INCIDENTAL, OR PUNITIVE DAMAGES WHATSOEVER OR ANY LOST PROFITS OR LOST OPPORTUNITY), EVEN IF BURSA MALAYSIA DERIVATIVES BERHAD HAS BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES.

**Exhibit B**

**CME Rulebook Chapter 5  
Position Limit, Position Accountability and Reportable Level Table for the USD  
Malaysian Crude Palm Oil Day 10th Financial Options Contract**

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)

**Exhibit C**

**CME Rulebook Chapter 5  
Position Limit, Position Accountability and Reportable Level Table for the Cash  
Settled Butter Futures and Options on Cash-Settled Butter Futures Contracts**

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)