

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 21-310

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): 07/06/21 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of June 28, 2021)

**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: See filing.

Rule Numbers: See filing.



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

July 6, 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. 21-310**

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 made effective during the week of June 28, 2021.

Effective Sunday, June 27, 2021 for trade date Monday, June 28, 2021, the Exchange implemented amendments to the strike price listing increments for five (5) WTI Crude Oil Weekly Options and five (5) Brent Last Day Financial Weekly Options contracts (the “Contracts”) commencing with the July 2021 weekly options contracts and beyond. The marketplace was advised of the changes via Special Executive Report (“SER”) 8772, which is attached hereto as Exhibit A.

On July 1, 2021, the Exchange approved all applications for declaration of regularity for the delivery of NYMEX Platinum and NYMEX Palladium. The marketplace was alerted of the approvals via MKR #07-01-21B, which is attached hereto as Exhibit B.

In accordance with the changes above, the Exchange updated the NYMEX Rulebook Chapter 7 “Service Providers” Chart (“Chart”) for “Precious Depository Weighmaster.” The Chart is attached under separate cover, in blackline format, as Exhibit C.

If you require any additional information, 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 – SER 8772  
Exhibit B – MKR #07-01-21B  
Exhibit C – NYMEX Rulebook Chapter 7 Service Providers Chart (attached under separate cover) (blackline format)



**Exhibit A**

Special Executive Report

**DATE:** May 18, 2021

**SER#:** 8772

**SUBJECT: Amendments to the Strike Price Increments for Five (5) WTI Crude Oil Weekly Options and Five (5) Brent Last Day Financial Weekly Options**

Effective Sunday, June 27, 2021 for trade date Monday, June 28, 2021, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) will implement amendments to the strike price listing increments for five (5) WTI Crude Oil Weekly Options and five (5) Brent Last Day Financial Weekly Options contracts (the “Contracts”) commencing with the July 2021 weekly options contracts and beyond for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort (collectively, the “Rule Amendments”) as more specifically described in the table below.

Contract Title	CME Globex and CME ClearPort Code	NYMEX Rulebook Chapter	Current Strike Price Listing Rule	Amended Strike Price Listing Rule
Crude Oil Weekly Options – Week 1 – Week 5	LO1, LO2, LO3, LO4, LO5	1011	Minimum 20 strikes at \$0.50 per barrel strike increment above and below the at-the-money strike then 10 strikes at \$2.50 per barrel strike increment above and below the highest and lowest \$0.50 per barrel increment strikes plus dynamic strikes at \$0.50 per barrel strike increment.	Minimum 20 strikes at \$0.25 per barrel strike increment above and below the at-the-money strike, then 10 strikes at \$0.50 per barrel strike increment on the nearest 0.50 interval above and below the highest and lowest \$0.25 per barrel increment strikes, then 10 strikes at \$2.50 per barrel strike increment on the nearest 2.50 interval above and below the highest and lowest \$0.50 per barrel increment strikes plus dynamic strikes at \$0.25 per barrel strike increment.
Brent Last Day Financial Weekly Options – Week 1 – Week 5	BW1, BW2, BW3, BW4, BW5	1007	Minimum 20 strikes at \$0.50 per barrel strike increment above and below the at-the-money strike then 10 strikes at \$2.50 per barrel strike increment above and below the highest and lowest \$0.50 per barrel increment strikes plus dynamic strikes at \$0.50 per barrel strike increment.	Minimum 20 strikes at \$0.25 per barrel strike increment above and below the at-the-money strike, then 10 strikes at \$0.50 per barrel strike increment on the nearest 0.50 interval above and below the highest and lowest \$0.25 per barrel increment strikes, then 10 strikes at \$2.50 per barrel strike increment on the nearest 2.50 interval above and below

				the highest and lowest \$0.50 per barrel increment strikes plus dynamic strikes at \$0.25 per barrel strike increment.
--	--	--	--	--

The Commodity Futures Trading Commission (“CFTC”) will be notified of the Rule Amendments during the week of July 5, 2021, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

Chad Britnell [chad.britnell@cmegroup.com](mailto:chad.britnell@cmegroup.com) (212) 299-2062  
Jeff White [jeff.white@cmegroup.com](mailto:jeff.white@cmegroup.com) (212) 299-2325

## **Exhibit B**

**DATE:** July 01, 2021

**MKR#:** 07-01-21B

**SUBJECT:** Declaration of Regularity Renewal in Precious Metal Depositories

---

Applications for declaration of regularity for the delivery of COMEX Gold, COMEX Gold (Enhanced Delivery), COMEX Gold Kilo, COMEX Silver, NYMEX Platinum, and NYMEX Palladium have been reviewed by the Exchange.

All applications were approved by the Exchange for the regularity period beginning July 1, 2021.

Complete listings of regular service providers are available in Chapter 7 of either the COMEX or NYMEX Rulebooks.

Please refer questions on this subject to:

### **Market Surveillance**

Terry Gehring

[Terry.Gehring@cmegroup.com](mailto:Terry.Gehring@cmegroup.com)

(312) 435-3644

The Commodity Futures Trading Commission (CFTC) will be notified of these approvals during the week of July 5, 2021 via the weekly notification procedures set out in Part 40 of the CFTC Regulations.

**Exhibit C**

**NYMEX Rulebook  
Chapter 7  
“Service Providers”**

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)