

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 17-338

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): August 18, 2017 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of August 7, 2017)

**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     |

**Official Product Name:**

**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.

August 18, 2017

**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. 17-338**

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 August 7, 2017.

On Wednesday, August 9, 2017, New York Mercantile Exchange, Inc. and Commodity Exchange, Inc. (collectively, the “Exchanges”) amended Rule 300.20 (“Strike Price Listing Procedures”) and the table located therein as well as certain option contracts to eliminate contrary exercise instructions and amend at-the-money instructions commencing with the February 2018 option contract month and beyond. The marketplace was alerted of these changes via SER #7947R, which is attached hereto as Appendix A. The amended table set forth in Rule 300.20 is attached under separate cover, as Appendix B in blackline format.

If you require any additional information, please e-mail [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com) or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Appendix A – SER 7947R  
Appendix B – Rule 300.20 (“Strike Price Listing Procedures”) Table (blackline format)  
(attached under separate cover)

## APPENDIX A



### Special Executive Report

---

**DATE:** August 9, 2017

**SER#:** 7947R

**SUBJECT: Correction: Amendments to NYMEX/COMEX Rules to Eliminate Contrary Exercise Instructions and Amend At-the-Money Instructions for Certain NYMEX and COMEX Energy and Metals Option Contracts (Commencing with the February 2018 Option Contract Month and Beyond)**

(This SER supersedes SER 7947 dated July 21, 2017 and is being issued to amend the Strike Price Listing and Exercise Procedures Table ("Table"). Specifically, the Table is being amended to reflect the correct and current practice of four (4) metals option contracts and is provided in blackline format below. The Exchanges made the correction on August 9, 2017. The Commodity Futures Trading Commission ("CFTC") will be notified of the administrative corrections during the week of August 14, 2017 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations. No other amendments are being made to the original SER.)

New York Mercantile Exchange, Inc. ("NYMEX") and Commodity Exchange Inc. ("COMEX") (collectively, the "Exchanges") amended NYMEX/COMEX Rule 300.20 ("Strike Price Listing Procedures") and the table located therein as well as the NYMEX/COMEX option contracts listed below to eliminate contrary exercise instructions and amend at-the-money instructions **commencing with the February 2018 option contract month and beyond**. These amendments became effective on trade date Monday, August 7, 2017.

#### NYMEX

Commodity Code	Contract Title	NYMEX Rulebook Chapter
<b>ENERGY</b>		
LO	Light Sweet Crude Oil Option	310
OH	NY Harbor ULSD Option	320
OB	RBOB Gasoline Option	335
CH	NY Harbor ULSD Crack Spread Option	350
6J	Natural Gas Option on Calendar Futures Strip	351
4D	Natural Gas Option on Summer Futures Strip	352
6I	Natural Gas Option on Winter Futures Strip	353
6E	Crude Oil Option on Quarterly Futures Strip	356
6F	Crude Oil Option on Calendar Strip	357

ON	Henry Hub Natural Gas Option	370
OS	Brent Crude Oil Option	376
RX	RBOB Gasoline Crack Spread Option	387
ZA, ZB, ZC, ZM	RBOB Gasoline Calendar Spread Option	388
WA, WB, WC, WM, WZ	WTI Calendar Spread Option	390
IA, IB, IC, IE, IM, IZ	Henry Hub Natural Gas Calendar Spread Option	391
FA, FB, FC, FM, FZ	NY Harbor ULSD Calendar Spread Option	392
AA, AB, AC, AM, AZ	Brent Calendar Spread Option	394
CE1, CE2, CE3, CE6	Chicago Ethanol (Platts) Calendar Spread Option	420
LM1 – LM5	Crude Oil Mid-Curve Option	468
GXA, GXB, GXC, GXM, GXZ	European Low Sulphur Gasoil Calendar Spread Option	552
BPC	Brent Option on Calendar Futures Strip	826
BQP	Brent Option on Quarterly Futures Strip	827
BW1-BW5	Brent Crude Oil Weekly Options	1007
LO1-LO5	Crude Oil Weekly Options	1011
ON1-ON5	Natural Gas Weekly Options	1012
WCO	Western Canadian Select (WCS) Crude Oil Option	1212
6Y	Crude Oil Option on Semi-Annual Strip	1244
<b>METALS</b>		
PAO	Palladium Option	119
PO	Platinum Option	360

## COMEX

Commodity Code	Contract Title	COMEX Rulebook Chapter
<b>METALS</b>		
OG	Gold Option	115
SO	Silver Option	116
HX	Copper Option	117
OG1 – OG5	Gold Weekly Option	1008
SO1 – SO5	Silver Weekly Option	1009
H1E – H5E	Copper Weekly Option	1010

The Rule Amendments may be viewed [HERE](#). The Strike Price Listing and Exercise Procedures Table may be viewed [HERE](#).

For additional information, please contact:

[Metals@cmegroup.com](mailto:Metals@cmegroup.com)  
[Energy@cmegroup.com](mailto:Energy@cmegroup.com)

## **Appendix B**

### **Strike Price Listing Procedures and Exercise Procedures Table**

(additions underlined; deletions ~~overstruck~~)

(attached under separate cover)