

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 19-503

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): 12/26/19 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of December 16, 2019)

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.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

December 26, 2019

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 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. 19-503**

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 December 16, 2019.

On Sunday, December 15, 2019 for trade date Monday, December 16, 2019, the Exchange amended the NYMEX Rule 300.20. ("Strike Price Listing and Exercise Procedures") table. Specifically, the Exchange decreased the dynamically-listed strike price increments from \$0.05 to \$0.01 for three (3) Henry Hub Natural Gas Financial Calendar Spread Option contracts. The marketplace was alerted of the changes via Special Executive Report ("SER") #8478, which is attached hereto as Exhibit A.

If you require any additional information, 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

Attachment: Exhibit A – SER #8478



Exhibit A

Special Executive Report

DATE: November 19, 2019

SER#: 8478

SUBJECT: Amendments to NYMEX Rule 300.20. (Strike Price Listing and Exercise Procedures) Table to Decrease the Dynamically-Listed Strike Price Increments for Three (3) Henry Hub Natural Gas Financial Calendar Spread Option Contracts

Effective Sunday, December 15, 2019 for trade date Monday, December 16, 2019, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) will amend NYMEX Rule 300.20. (“Strike Price Listing and Exercise Procedures”) table (the “Table”).

Specifically, the Exchange will decrease the dynamically-listed strike price increments from \$0.05 to \$0.01 for three (3) Henry Hub Natural Gas Financial Calendar Spread Option contracts for trading on CME Globex electronic trading platform and for submission for clearing via CME ClearPort as seen in the table below.

Contract	CME Clearport Code/Globex Code	Rulebook Chapter	Current Strike Price Listing Rule	Strike Price Listing Rule Effective as of December 16, 2019
Henry Hub Natural Gas Financial Calendar Spread Option - Four Month	G10/G10	399	Dynamic strikes only at \$0.05 per MMBtu strike increment.	Dynamic strikes only at \$0.01 per MMBtu strike increment.
Natural Gas (Henry Hub) Last-day Financial 3 Month Spread Option	G3/G3B	399	Minimum 25 strikes at \$0.05 per MMBtu strike increment above and below the at-the-money strike for the nearest 6 3-month spreads and 2 Jan-Apr and 2 Oct-Jan spreads plus dynamic strikes at \$0.05 per MMBtu strike increment. Dynamic strikes only for all other months at \$0.05 per MMBtu strike increment.	Minimum 25 strikes at \$0.05 per MMBtu strike increment above and below the at-the-money strike for the nearest 6 3-month spreads and 2 Jan-Apr and 2 Oct-Jan spreads plus dynamic strikes at \$0.01 per MMBtu strike increment. Dynamic strikes only for all other months at \$0.01 per MMBtu strike increment.
Natural Gas (Henry Hub) Last-day Financial 1 Month Spread Option	G4/G4X	399	Minimum 25 strikes at \$0.05 per MMBtu strike increment above and below the at-the-money strike for the nearest 12 1-month spreads and 2 Mar-Apr and 2 Oct-Nov spreads plus dynamic strikes at \$0.05 per MMBtu strike increment. Dynamic strikes only for all other months at \$0.05 per MMBtu strike increment.	Minimum 25 strikes at \$0.05 per MMBtu strike increment above and below the at-the-money strike for the nearest 12 1-month spreads and 2 Mar-Apr and 2 Oct-Nov spreads plus dynamic strikes at \$0.01 per MMBtu strike increment. Dynamic strikes only for all other months at \$0.01 per MMBtu strike increment.

The Commodity Futures Trading Commission (“CFTC”) will be notified of these amendments during the week of December 23, 2019 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
 Jeff White jeff.white@cmegroup.com

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