

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-170 (2 of 2)

Organization: Commodity Exchange, Inc. ("COMEX")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/15/23 Filing Description: Amendments to the Daily Settlement Procedure Documents for Certain NYMEX and COMEX Metals Futures Contracts

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: See filing.

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:

Rule Numbers:

August 15, 2023

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(a) Certification. Amendments to the Daily Settlement Procedure Documents for Certain NYMEX and COMEX Metals Futures Contracts. COMEX Submission No. 23-170 (2 of 2)

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. (“NYMEX”) and Commodity Exchange, Inc. (“COMEX”) (collectively the “Exchanges”) are certifying to the Commodity Futures Trading Commission (“CFTC” or “Commission”) amendments for the Daily Settlement Procedure Documents (the “Documents”) certain metals futures contracts listed in Table 1. and Table 2. below (the “Contracts”) effective on trade date August 30, 2023.

Specifically, the Exchanges will amend the Daily Settlement Procedure Documents for the contracts noted in Table 1. as follows:

- **Gold (Enhanced Delivery) Futures**
 The settlement procedure for this contract is being established such that in addition to the outright liquidity of this contract, the daily settlement shall more closely rely on the liquidity of the Gold Futures (GC) contract as well as the inter commodity spread market between Gold Futures and Gold (Enhanced Delivery) Futures.

- **Micro Copper Futures**
Copper Financial Futures
Micro Platinum Futures
 These contracts can be offset with their related core underlying futures contracts. Therefore, the settlement procedures for these contracts shall mirror the methodology currently utilized for such underlying futures contracts.

- **U.S. Midwest Hot-Rolled Coil Steel (Platts) Futures**
U.S. Midwest Shredded Scrap (Platts) Futures
 The daily settlement procedures for these contracts shall mirror the current methodology of similar metals contract.

Table 1.

Contract Title	Exchange	Rulebook Chapter	CME Globex and CME ClearPort Code
Gold (Enhanced Delivery) Futures	COMEX	126	4GC

Micro Copper Futures	COMEX	914	MHG
Copper Financial Futures	COMEX	1190	HGS
U.S. Midwest Hot-Rolled Coil Steel (Platts) Futures	COMEX	921	HRP
U.S. Midwest Shredded Scrap (Platts) Futures	COMEX	925	SHR
Micro Platinum Futures	NYMEX	110	PLM

Also at this time, the Exchanges are implementing administrative, non-substantive amendments to the Daily Settlement Procedure Documents for the contracts noted in Table 2. below. These amendments will harmonize language across the Documents.

Table 2.

Contract Title	Exchange	Rulebook Chapter	CME Globex and CME ClearPort Code
Platinum Futures	NYMEX	105	PL
Gold Futures	COMEX	113	GC
E-mini Gold Futures	COMEX	911	QO
Micro Gold Futures	COMEX	120	MGC
Gold Kilo Futures	COMEX	114	GCK
Shanghai Gold (USD) Futures	COMEX	127	SGU
Shanghai Gold (CNH) Futures	COMEX	128	SGC
Copper Futures	COMEX	113	HG
E-mini Copper Futures	COMEX	913	QC
Silver Futures	COMEX	112	SI
E-mini Silver Futures	COMEX	912	QI
Micro Silver Futures	COMEX	121	SIL
Aluminum Futures	COMEX	107	ALI
Zinc Futures	COMEX	186	ZNC
Lead Futures	COMEX	187	LED
London Spot Gold Futures	COMEX	129	GSP
London Spot Silver Futures	COMEX	130	SSP

Amendments to the Documents are provided in Exhibits A and B to reflect the contracts in Table 1. and Table 2. respectively, and are provided in blackline format under separate cover.

The Exchanges reviewed the designated contracts market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”) and identified that the Rule Amendments may have some bearing on the following Core Principles:

- **Compliance with Rules:** The Exchanges shall continue its normal practice to establish, monitor, and enforce compliance with the rules for the Contracts, including the Amendments to the Documents for the Contracts.

- **Daily Publication of Trading Information:** The Exchanges will continue to publish on its website information regarding contract specifications, terms and conditions, as well as daily trading volume, open interest and price information for the Contracts.
- **Availability of General Information:** The Exchanges shall disseminate a Special Executive Report (“SER”) regarding the Amendments to the Documents. The SER will also be posted on the CME Group website.
- **Execution of Transactions:** The Amendments to the Documents will further enable the Exchanges to continue their current practice of providing a competitive, open, and efficient market mechanism for executing transactions.

Pursuant to Section 5c(c) of the Act and CFTC Regulations 40.6(a), the Exchanges hereby certify that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchanges certify that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, 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

Attachments: Exhibit A: Amendments to the Settlement Procedure Documents for the Contracts in Table 1. (blackline format) (under separate cover)
Exhibit B: Amendments to the Settlement Procedure Documents for the Contracts in Table 2. (blackline format) (under separate cover)

Exhibit A

Amendments to the Settlement Procedure Documents for the Contracts in Table 1.
(additions underscored; deletions struck through)
(under separate cover)

Exhibit B

Amendments to the Settlement Procedure Documents for the Contracts in Table 2.
(additions underscored; deletions struck through)
(under separate cover)