

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 22-204

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): 05/03/22 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of April 25, 2022)

**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.

May 3, 2022

**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. 22-204**

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 April 25, 2022.

On April 25, 2022, the Exchange implemented administrative amendments to the NYMEX Position Limit, Position Accountability and Reportable Level Table (the “Table”) to correct the administrative errors in the Spot-Month Limit (In Contract Units) Leg (1) / Leg (2) column in connection with the aggregation of certain energy futures to incorporate CFTC position limits regulations. Pursuant to NYMEX Submission No. [21-400](#) dated September 28, 2021, the [Table](#) reflected an incorrect Spot-Month Limit (In Contract Units) for the E-mini Natural Gas Futures (Commodity Code: QG) and Henry Hub Natural Gas Penultimate Financial Futures (Commodity Code: NP) (collectively, the “Contracts”). This was erroneously calculated by taking the Contracts’ size multiplied by the Spot Month Limit. The correct Spot-Month Limit (In Contract Units) for the Contracts is 20,000,000 which is calculated by taking the contract size of Henry Hub Natural Gas Look-Alike Last Day Financial Futures (Commodity Code: HH) for the Contracts and multiplying it by the Spot Month Limit. The Spot-Month Limit (In Contract Units) Leg (1) / Leg (2) column was corrected from 5,000,000 to 20,000,000 for the Contracts. Amendments to the Table are provided under separate cover in Exhibit A in blackline format.

On April 28, 2022, NYMEX implemented administrative amendments to the Brent Crude Oil Futures-Style Margin Option contract (Rulebook Chapter 505; Commodity Code: BZO) (the “Contract”). Specifically, the Exchange deleted Rule 504105. (“Option Exercise”) as contrary instructions in connection with the Contract was disabled some time ago as reflected in the [Strike Price Listing Procedures and Exercise Procedures Table](#). Amendments to Rulebook Chapter 504 are provided in Exhibit B in blackline format.

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

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – Amendments to the NYMEX Position Limit, Position Accountability and Reportable Level Table (attached under separate cover) (blackline format)  
Exhibit B – NYMEX Rulebook Chapter 504 (blackline format)

**EXHIBIT A**

**Amendments to the NYMEX Position Limit,  
Position Accountability and Reportable Level Table**

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)

**EXHIBIT B**

**NYMEX Rulebook  
Chapter 504**

**Brent Crude Oil Futures-Style Margin Option**  
(deletions struck through)

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**504105. ~~OPTION EXERCISE~~**

~~Notice of exercise must be delivered by a Clearing Member to the Clearing House not later than 2:30 p.m. Central Time on the expiration date. Notice of exercise shall be given to the Clearing House in such form and manner as the Clearing House shall prescribe.~~