

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 26-093

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): 02/26/26 Filing Description: Initial Listing of Four (4) Canadian Crude Oil (EMDA) 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:**

**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

**Official Product Name:** See filing.

**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:**

February 26, 2026

**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 40.2(a) Certification. Initial Listing of Four (4) Canadian Crude Oil (EMDA) Futures Contracts.  
NYMEX Submission No. 26-093**

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is certifying to the Commodity Futures Trading Commission (“CFTC” or “Commission”) the initial listing of the four (4) Canadian crude oil (EMDA) futures contracts (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort effective Sunday, March 22, 2026, for trade date Monday, March 23, 2026.

Contract Title	WCS Hardisty (EMDA) Monthly Futures	C5+ Condensate Edmonton (EMDA) Monthly Futures	Synthetic SYN Edmonton (EMDA) Monthly Futures	Sweet SW Edmonton (EMDA) Monthly Futures
Commodity Code	WCW	CC5	SSW	LSW
Rulebook Chapter	638	639	640	641
Settlement Type	Financial			
Contract Size	1,000 barrels			
Pricing Quotation	U.S. dollars and cents			
Minimum Price Fluctuation / Financial Equivalent	CME Globex: 0.01 = \$10 per barrel CME ClearPort: 0.005 = \$5 per barrel			
Termination of Trading	Trading shall cease at the close of trading one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline for shipments during the contract month. The NOS date occurs on or about the 15th calendar day of the month prior to the contract month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made available by Enbridge.			
Listing Schedule	Monthly contracts listed for the current year and the next 5 calendar years.			
Initial Listing	May 2026 - December 2031			
Block Trade Minimum Threshold / Reporting Window	5 contracts / subject to a 15-minute reporting window			

CME Globex Matching Algorithm	F-FIFO
Trading and Clearing Hours	<p><b>CME Globex Pre-open:</b> Sunday 4:00 p.m. – 5:00 p.m. Central Time/CT Monday – Thursday 4:45 p.m. – 5:00 p.m. CT</p> <p><b>CME Globex:</b> Sunday 5:00 p.m. – Friday 4:00 p.m. CT with a daily maintenance period from 4:00 p.m. – 5:00 p.m. CT</p> <p><b>CME ClearPort:</b> Sunday 5:00 p.m. – Friday 4:00 p.m. CT with no reporting Monday – Thursday from 4:00 p.m. – 5:00 p.m. CT</p>

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

- **Availability of General Information:** The Exchange will publish information on the Contract specifications on its website, together with daily trading volume, open interest and price information.
- **Contracts Not Readily Subject to Manipulation:** The Contracts are based on a cash price series that is reflective of the underlying cash market and is commonly relied on and used as a reference price by cash market brokers and commercial market participants.
- **Compliance with Rules:** Trading in the Contracts will be subject to Chapter 4 of the Exchange rules which includes prohibitions against fraudulent, non-competitive, unfair and abusive practices and will be subject to extensive monitoring and surveillance by CME Group’s Market Regulation Department. The Market Regulation Department may use its investigatory and enforcement power where potential rule violations are identified during its regular surveillance reviews.
- **Prevention of Market Disruption:** Trading in the Contracts will be subject to the Rules of NYMEX which include prohibitions on manipulation, price distortion, and disruption to the cash settlement process. As with any new product listed for trading on a CME Group designated contract market, trading activity in the Contracts proposed herein will be subject to monitoring and surveillance by CME Group’s Market Regulation Department.
- **Position Limitations or Accountability:** The speculative position limits for the Contracts as demonstrated in this submission are consistent with the Commission’s guidance.
- **Financial Integrity of Contracts:** The Contracts will be cleared by the CME Clearing House which is a registered derivatives clearing organisation with the Commission and is subject to all Commission regulations related thereto.
- **Execution of Transactions:** The Contracts will be listed for trading on the CME Globex electronic trading platform and for submission of clearing via CME ClearPort. The CME Globex electronic trading venue provides for competitive and open execution of transactions. CME Globex affords the benefits of reliability and global connectivity.
- **Trade Information:** All requisite trade information for the Contracts will be included in the audit trail and is sufficient for the Market Regulation Department to monitor for market abuse.
- **Protection of Market Participants:** NYMEX Rulebook Chapters 4 and 5 contain multiple prohibitions precluding intermediaries from disadvantaging their customers. These rules apply to trading on all Exchange’s competitive venues and will be applicable to transactions in the Contracts.

- **Disciplinary Procedures**: Chapter 4 of the Rulebook contains provisions that allow the Exchange to discipline, suspend or expel members or market participants that violate the Rulebook. Trading in the Contracts will be subject to Chapter 4, and the Market Regulation Department has the authority to exercise its enforcement power in the event rule violations in these Contracts is identified.
- **Dispute Resolution**: Disputes with respect to trading in the Contracts will be subject to the arbitration provisions set forth in Chapter 6 of the Rulebook. Chapter 6 allows all non-members to submit a claim for financial losses resulting from transactions on the Exchange to arbitration. A member named as a respondent in a claim submitted by a non-member is required to participate in the arbitration pursuant to Chapter 6. Additionally, the Exchange requires that members resolve all disputes concerning transactions on the Exchange via arbitration.
- **Daily Publication of Trading Information**: The Exchange will publish information regarding trading volume, open interest and price information daily on its website and through quote vendors for the Contracts.

Exhibit A provides the NYMEX Rulebook Chapters 638, 639, 640 and 641. Exhibit B provides the Position Limit, Position Accountability and Reportable Level Table (under separate cover). Exhibit C provides the Exchange fees. Exhibit D provides the NYMEX Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table. Exhibit E provides Supplemental Market Information (Confidential Treatment Requested).

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.2(a), the Exchange certifies that the Contract complies with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies 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 (312) 930-8141 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Maureen Guilfoile  
 Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A: NYMEX Rulebook Chapters 638, 639, 640 and 641  
 Exhibit B: Position Limit, Position Accountability, and Reportable Level Table in Chapter 5 of the NYMEX Rulebook (attached under separate cover)  
 Exhibit C: Exchange Fees  
 Exhibit D: NYMEX Rule 588.H. – (“Globex Non-Reviewable Trading Ranges”) Table  
 Exhibit E: Supplemental Market Information (Confidential Treatment Requested)

## Exhibit A

### NYMEX Rulebook

#### Chapter 640 WCS Hardisty (EMDA) Monthly Futures

**640100. SCOPE OF CHAPTER**

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

**640101. CONTRACT SPECIFICATIONS**

The Index Price for each contract month is equal to the EMDA Western Canadian Select (WCS) Hardisty Canadian Monthly Index (CAMI) which is a volume-weighted average price (VWAP) for the Index Pricing Period. The Index Pricing Period extends from the first Canadian business day of the month prior to the contract month through the last Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline for shipments during the contract month. The Index is expressed as a differential versus the Calendar Month Average (CMA) of the NYMEX Light Sweet Crude Oil futures settlement price.

**640102. TRADING SPECIFICATIONS**

The number of months open for trading at a given time shall be determined by the Exchange.

**640102.A. Trading Schedule**

The hours of trading for this contract shall be determined by the Exchange.

**640102.B. Trading Units**

The contract quantity shall be 1,000 U.S. barrels. Each contract shall be valued as the contract quantity (1,000) multiplied by the settlement price.

**640102.C. Price Increments**

Prices shall be quoted in U.S. dollars and cents per barrel. The minimum price fluctuation shall be \$0.005 per barrel for transactions submitted for clearing via CME ClearPort. The minimum price fluctuation shall be \$0.01 per barrel for trades executed on CME Globex electronic trading platform.

**640102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels**

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

**640102.E. Termination of Trading**

Trading shall cease at the close of trading one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline for shipments during the contract month. The NOS date occurs on or about the 15th calendar day of the month prior to the contract month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made available by Enbridge.

**640103. FINAL SETTLEMENT**

Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract period.

## Chapter 639

### C5+ Condensate Edmonton (EMDA) Monthly Futures

#### 639100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

#### 639101. CONTRACT SPECIFICATIONS

The Index Price for each contract month is equal to the EMDA Condensate (C5) – CFT Edmonton Canadian Monthly Index (CAMI) which is a volume-weighted average price (VWAP) for the Index Pricing Period. The Index Pricing Period extends from the first Canadian business day of the month prior to the contract month through the last Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline for shipments during the contract month. The Index is expressed as a differential versus the Calendar Month Average (CMA) of the NYMEX Light Sweet Crude Oil futures settlement price.

#### 639102. TRADING SPECIFICATIONS

The number of months open for trading at a given time shall be determined by the Exchange.

##### **639102.A. Trading Schedule**

The hours of trading for this contract shall be determined by the Exchange.

##### **639102.B. Trading Units**

The contract quantity shall be 1,000 U.S. barrels. Each contract shall be valued as the contract quantity (1,000) multiplied by the settlement price.

##### **639102.C. Price Increments**

Prices shall be quoted in U.S. dollars and cents per barrel. The minimum price fluctuation shall be \$0.005 per barrel for transactions submitted for clearing via CME ClearPort. The minimum price fluctuation shall be \$0.01 per barrel for trades executed on CME Globex electronic trading platform.

##### **639102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels**

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

##### **639102.E. Termination of Trading**

Trading shall cease at the close of trading one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline for shipments during the contract month. The NOS date occurs on or about the 15th calendar day of the month prior to the contract month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made available by Enbridge.

#### 639103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract period.

## Chapter 640 Synthetic SYN Edmonton (EMDA) Monthly Futures

### 640100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

### 640101. CONTRACT SPECIFICATIONS

The Index Price for each contract month is equal to the EMDA Synthetic (SYN) – SYN, SSP, CNS, OSA Edmonton Canadian Monthly Index (CAMI) which is a volume-weighted average price (VWAP) for the Index Pricing Period. The Index Pricing Period extends from the first Canadian business day of the month prior to the contract month through the last Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline for shipments during the contract month. The Index is expressed as a differential versus the Calendar Month Average (CMA) of the NYMEX Light Sweet Crude Oil futures settlement price.

### 640102. TRADING SPECIFICATIONS

The number of months open for trading at a given time shall be determined by the Exchange.

#### **640102.A. Trading Schedule**

The hours of trading for this contract shall be determined by the Exchange.

#### **640102.B. Trading Units**

The contract quantity shall be 1,000 U.S. barrels. Each contract shall be valued as the contract quantity (1,000) multiplied by the settlement price.

#### **640102.C. Price Increments**

Prices shall be quoted in U.S. dollars and cents per barrel. The minimum price fluctuation shall be \$0.005 per barrel for transactions submitted for clearing via CME ClearPort. The minimum price fluctuation shall be \$0.01 per barrel for trades executed on CME Globex electronic trading platform.

#### **640102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels**

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

#### **640102.E. Termination of Trading**

Trading shall cease at the close of trading one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline for shipments during the contract month. The NOS date occurs on or about the 15th calendar day of the month prior to the contract month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made available by Enbridge.

### 640103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract period.

## Chapter 641 Sweet SW Edmonton (EMDA) Monthly Futures

### 641100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

### 641101. CONTRACT SPECIFICATIONS

The Index Price for each contract month is equal to the EMDA Sweet (SW) - Pem, Peace, Fed, Enb, Central AB, RBW Edmonton Canadian Monthly Index (CAMI) which is a volume-weighted average price (VWAP) for the Index Pricing Period. The Index Pricing Period extends from the first Canadian business day of the month prior to the contract month through the last Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline for shipments during the contract month. The Index is expressed as a differential versus the Calendar Month Average (CMA) of the NYMEX Light Sweet Crude Oil futures settlement price.

### 641102. TRADING SPECIFICATIONS

The number of months open for trading at a given time shall be determined by the Exchange.

#### **641102.A. Trading Schedule**

The hours of trading for this contract shall be determined by the Exchange.

#### **641102.B. Trading Units**

The contract quantity shall be 1,000 U.S. barrels. Each contract shall be valued as the contract quantity (1,000) multiplied by the settlement price.

#### **641102.C. Price Increments**

Prices shall be quoted in U.S. dollars and cents per barrel. The minimum price fluctuation shall be \$0.005 per barrel for transactions submitted for clearing via CME ClearPort. The minimum price fluctuation shall be \$0.01 per barrel for trades executed on CME Globex electronic trading platform.

#### **641102.D. Position Limits, Exemptions, Position Accountability and Reportable Levels**

The applicable position limits and/or accountability levels, in addition to the reportable levels, are set forth in the Position Limit, Position Accountability and Reportable Level Table in the Interpretations & Special Notices Section of Chapter 5.

A Person seeking an exemption from position limits for bona fide commercial purposes shall apply to the Market Regulation Department on forms provided by the Exchange, and the Market Regulation Department may grant qualified exemptions in its sole discretion.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

#### **641102.E. Termination of Trading**

Trading shall cease at the close of trading one Canadian business day prior to the Notice of Shipments (NOS) date on the Enbridge Pipeline for shipments during the contract month. The NOS date occurs on or about the 15th calendar day of the month prior to the contract month, subject to confirmation by Enbridge Pipeline. The official schedule for the NOS dates will be made available by Enbridge.

### 641103. FINAL SETTLEMENT

Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract period.

**Exhibit B**

**NYMEX Rulebook  
Chapter 5  
("Trading Qualifications and Practices")**

**Position Limits, Position Accountability and Reportable Level Table**

(attached under separate cover)

**Exhibit C**

**Exchange Fees**

	<b>Member</b>	<b>Non-Member</b>
CME Globex	\$0.85	\$1.35
EFP	\$0.85	\$1.35
Block	\$0.85	\$1.35
EFR/EOO	\$0.85	\$1.35
<b>Processing Fees</b>	<b>Member</b>	<b>Non-Member</b>
Cash Settlement	\$0.50	\$0.50
Facilitation Fee	\$0.70	
Give-Up Surcharge	\$0.05	
Position Adjustment/Position Transfer	\$0.10	

**Exhibit D**

**NYMEX Rulebook  
Chapter 5  
("Trading Qualifications and Practices")  
NYMEX Rule 588.H. – ("Globex Non-Reviewable Trading Ranges") Table  
(additions underscored)**

Instrument	Globex Symbol	Outrights			Spreads	
		Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Minimum Ticks	NRR: Globex Format	NRR: Outright Minimum Ticks
<u>WCS Hardisty (EMDA) Monthly Futures</u>	<u>WCW</u>	<u>\$1.00 per barrel</u>	<u>100</u>	<u>100</u>	<u>N/A</u>	<u>N/A</u>
<u>C5+ Condensate Edmonton (EMDA) Monthly Futures</u>	<u>CC5</u>	<u>\$1.00 per barrel</u>	<u>100</u>	<u>100</u>	<u>N/A</u>	<u>N/A</u>
<u>Synthetic SYN Edmonton (EMDA) Monthly Futures</u>	<u>SSW</u>	<u>\$1.00 per barrel</u>	<u>100</u>	<u>100</u>	<u>N/A</u>	<u>N/A</u>
<u>Sweet SW Edmonton (EMDA) Monthly Futures</u>	<u>LSW</u>	<u>\$1.00 per barrel</u>	<u>100</u>	<u>100</u>	<u>N/A</u>	<u>N/A</u>

**Exhibit E**

**SUPPLEMENTAL MARKET INFORMATION**

**(CONFIDENTIAL TREATMENT REQUESTED)**

**[REDACTED]**