



Special Executive Report

DATE: June 9, 2021

SER#: 8782R

SUBJECT: Initial Listing of the Micro WTI Crude Oil Futures Contract

(SER 8782R supersedes SER 8782 dated June 1, 2021 to advise of the fungibility fee in connection with offsetting the Contract subject to NYMEX Rule 855. ("Offsetting Positions"). No other changes have been made to the original SER.)

Effective Sunday, July 11, 2021, for trade date Monday, July 12, 2021, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will list the Micro WTI Crude Oil Futures contract for trading on CME Globex electronic trading platform ("CME Globex") and for submission for clearing via CME ClearPort.

Contract Title	Micro WTI Crude Oil Futures
Rulebook Chapter	309
Commodity Code	MCL
Listing Schedule	Monthly contracts listed for 12 consecutive months and additional Jun and Dec contract months
First Listed Contract	August 2021
Contract Size	100 barrels
Settlement Method	Financial
Minimum Price Fluctuation	\$0.01
Value per Tick	\$1.00
CME Globex Match Algorithm	First-In, First-Out (FIFO)
Block Trade Minimum Threshold	500 contracts – subject to a minimum 15-minute reporting window
Termination of Trading	Trading terminates one business day prior to the termination of trading in the Light Sweet Crude Oil Futures month which is 4 business days prior to the twenty-fifth calendar day of the month prior to the contract month.

Trading and Clearing Hours:

CME Globex and CME ClearPort	Sunday - Friday 6:00 p.m. - 5:00 p.m. Eastern Time/ET (5:00 p.m. - 4:00 p.m. Central Time/CT) with a 60-minute break each day beginning at 5:00 p.m. ET (4:00 p.m. CT)
CME Globex Pre-Open	Monday - Thursday 5:45 p.m. - 6:00 p.m. ET (4:45 p.m. – 5:00 p.m. CT)

Exchange Fees:

	Member	Non-Member
CME Globex	\$0.20	\$0.50
EFP	\$0.25	\$0.55
Block	\$0.25	\$0.55
EFR/EOO	\$0.25	\$0.55

Processing Fees	Member	Non-Member
Cash Settlement	0.20	\$0.50
Facilitation Fee	\$0.06	
Give-Up Surcharge	\$0.05	
Position Adjustment/Position Transfer/ Fungibility	\$0.10	

Please refer questions on this subject to:

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