

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-165

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): 03/25/24 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of March 18, 2024)

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.



Timothy Elliott
Managing Director and Chief Regulatory Counsel
Legal Department

March 25, 2024

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. 24-165**

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 March 18, 2024.

On Sunday, March 17, 2024, for trade date Monday, March 18, 2024, the Exchange expanded the strike price listing schedule located in the Strike Price Listing and Exercise Procedures Table for three (3) refined gasoline option contracts listed in Exhibit A for trading on the CME Globex electronic trading platform and for submission of clearing via CME ClearPort. The marketplace was alerted of the changes via Special Executive Report (“SER”) 9333, which is attached hereto as Exhibit A.

If you require any additional information, please contact the undersigned at (312) 466-7478 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Timothy Elliott
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER 9333

Exhibit A



Special Executive Report

DATE: February 20, 2024

SER#: 9333

SUBJECT: Expansion of the Strike Price Listing Schedule of Three (3) Refined Gasoline Option Contracts

Effective Sunday, March 17, 2024, for trade date Monday, March 18, 2024, New York Mercantile Exchange Inc. (“NYMEX” or “Exchange”) will expand the strike price listing schedule located in the Strike Price Listing and Exercise Procedures Table (the “Table”) for three (3) refined gasoline option contracts listed in Table 1. below (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission of clearing via CME ClearPort.

Table 1.

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code	Current Strike Price Listing Schedule	Expanded Strike Price Listing Schedule
RBOB Gasoline Option	335	OB	Minimum 50 strikes at \$0.01 per gallon increment above and below the at-the-money strike then 30 strikes at \$0.05 per gallon increment above and below the highest and lowest \$0.01 per gallon increment strikes plus dynamic strikes at \$0.01 per gallon increment for the nearest 12 months. Dynamic strikes only at \$0.01 per gallon increment for months 13+.	Minimum 50 strikes at \$0.01 per gallon increment above and below the at-the-money strike then 30 strikes at \$0.05 per gallon increment above and below the highest and lowest \$0.01 per gallon increment strikes plus dynamic strikes at \$0.01 per gallon increment for the nearest 18 months. Dynamic strikes only at \$0.01 per gallon increment for months 19+ .
NY Harbor ULSD Option	320	OH	Minimum 50 strikes at \$0.01 per gallon increment above and below the at-the-money strike then 30 strikes at \$0.05 per gallon increment above and below the highest and lowest \$0.01 per gallon increment strikes plus dynamic strikes at \$0.01 per gallon increment for the nearest 12 months. Dynamic strikes only at	Minimum 50 strikes at \$0.01 per gallon increment above and below the at-the-money strike then 30 strikes at \$0.05 per gallon increment above and below the highest and lowest \$0.01 per gallon increment strikes plus dynamic strikes at \$0.01 per gallon increment for the nearest 18 months. Dynamic strikes only at

			\$0.01 per gallon increment for months 13+.	\$0.01 per gallon increment for months 19+ .
RBOB Gasoline Average Price Option	386	RA	Dynamic strikes only at \$0.0001 per gallon increment.	<u>Minimum 20 strikes at \$0.01 per gallon increment above and below the at-the-money strike then 10 strikes at \$0.05 per gallon increment above and below the highest and lowest \$0.01 per gallon increment strikes plus dynamic strikes at \$0.01 per gallon increment for the nearest 18 months. Dynamic strikes only at \$0.01 per gallon increment for months 19+.</u>

The Commodity Futures Trading Commission (“CFTC”) will be notified of the expansion of the strike price listing schedule of the Contracts during the week of March 25, 2024, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

The Strike Price Listing and Exercise Procedure Table may be viewed [HERE](#).

Please refer questions on this subject to:

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