

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-386

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): 09/06/2023 Filing Description: Weekly Notification of Rule Amendments - Week of August 28, 2023

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 checked="" 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: See filing.

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 type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected:

Rule Numbers:

September 6, 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(d) Notification. New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) Weekly Notification of Rule Amendments. NYMEX Submission No. 23-386

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 rule amendments effective during the week of August 28, 2023.

Effective on August 30, 2023, the Exchange implemented non-substantive, administrative amendments to NYMEX/COMEX Chapter iii (“Definitions”) and Chapter 9 (“Clearing Members”) (collectively, the “Amendments”) to appropriately reference the incorporation of the SPAN 2 framework as approved by the Commission (see Submission No. [19-213R](#) dated July 5, 2019). The Amendments reflect the current practice of the Exchanges and are attached hereto in blackline format as Exhibit A.

Copies of the above-referenced materials are available at www.cmegroup.com. If you require any additional information, please e-mail CMEGSubmissionInquiry@cmegroup.com or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory
Counsel

Attachment: Exhibit A – Amendments to NYMEX/COMEX Chapter iii and NYMEX/COMEX Chapter 9 (blackline format)

Exhibit A

(deletions are overstruck, additions are underlined)

NYMEX/COMEX Rulebook

Chapter iii

Definitions

INITIAL PERFORMANCE BOND

Generally, a factored amount over the maintenance performance bond requirement ~~as calculated~~ determined by the ~~SPAN® performance bond system~~. Clearing House.

MAINTENANCE PERFORMANCE BOND

The minimum amount of performance bond equity required to be maintained in an account. The maintenance performance bond requirement is the actual risk performance bond ~~as calculated~~ determined by the ~~SPAN® performance bond system~~. Clearing House.

SPAN 2

A filtered historical value at risk margining framework.

NYMEX/COMEX Rulebook

Chapter 9

Clearing Members

930. PERFORMANCE BOND REQUIREMENTS: ACCOUNT HOLDER LEVEL

930.A. Performance Bond System

The Standard Portfolio Analysis of Risk (SPAN®) Performance Bond System ~~is~~ and SPAN 2 are the performance bond ~~system~~ systems adopted by the Exchange. SPAN and SPAN 2-generated performance bond requirements shall constitute Exchange performance bond requirements. All references to performance bond within the rules of the Exchange shall relate to those computed by the SPAN and SPAN 2 systems ~~system~~.

Performance bond systems other than the SPAN and SPAN 2 systems ~~system~~ may be used to meet Exchange performance bond requirements if the clearing member can demonstrate that its system will always produce a performance bond requirement equal to or greater than the SPAN- and SPAN 2 systems performance bond requirements.

[Remainder of the Rule is unchanged.]