

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 23-468

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): 11/14/23 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions (Week of November 6, 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 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

November 14, 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, 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. 23-468**

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 November 6, 2023.

Effective Monday, November 6, 2023, the Exchange implemented administrative amendments to the contract title of the NY Harbor ULSD vs. Low Sulphur Gasoil (1,000bbl) Futures contract as noted in Exhibit A. The marketplace was alerted of the amendments via Special Executive Report (“SER”) 9261R, 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 9261R

EXHIBIT A



Special Executive Report

DATE: November 2, 2023
SER#: 9261R
SUBJECT: Amendment to the Contract Title of the NY Harbor ULSD vs. Low Sulphur Gasoil (1,000bbl) Futures Contract

(SER 9261R supersedes SER 9261 dated October 3, 2023 and is being issued to correct the contract title as noted in Table 1. below.)

Effective Monday, November 6, 2023, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) will implement administrative amendments to the contract title of the NY Harbor ULSD vs. Low Sulphur Gasoil (1,000bbl) Futures contract (the “Contract”) as noted in Table 1. below. The amendments are intended to more closely align the Contract’s title with that of the Exchange’s other existing similar contracts.

Table 1.

Current Contract Title	Amended Contract Title	Rulebook Chapter	Commodity Code
NY Harbor ULSD vs. Low Sulphur Gasoil (1,000bbl) Futures	NY Harbor ULSD vs. Low Sulphur Gasoil (1,000bbl) Financial Futures	371	NLS

The administrative amendments are provided in Exhibit A below in blackline format.

The Commodity Futures Trading Commission (CFTC) will be notified of the aforementioned via the weekly notification procedures set out in Part 40 of the CFTC’s Regulations.

Please refer any questions on this subject to:

Paul Wightman paul.wightman@cmegroup.com +44 20 3379 3790
Verena Peternell verena.peternell@cmegroup.com +44 20 3379 3723
Vish Subramanian vish.subramanian@cmegroup.com +1 312 338 2604

Exhibit A

NYMEX Rulebook

Chapter 371

NY Harbor ULSD vs. Low Sulphur Gasoil ~~(1,000bb)~~ Financial Futures

371100. 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.

371101. CONTRACT SPECIFICATIONS

The Floating Price for each contract month is equal to the arithmetic average of the NY Harbor ULSD Futures first nearby settlement price minus the first line Low Sulphur Gasoil ~~(1,000bb)~~ (ICE) Futures settlement price for each business day during the contract month.

For purposes of determining the Floating Price, the Low Sulphur Gasoil (ICE) Futures first nearby contract month settlement price will be converted each day to US dollars and cents per gallon, rounded to the nearest cent using a conversion factor of 7.45 barrels per metric ton, and 42 gallons per barrel. Except as noted below:

The settlement prices for the first nearby contract month will be used except on the last day of trading for the expiring Low Sulphur Gasoil (ICE) Futures contract when the settlement prices of the second nearby Low Sulphur Gasoil contract will be used.

The Floating Price is calculated using the non-common pricing convention. In calculating the spread differential, the monthly average for each component leg of the spread shall be calculated by using all trading days in the month for each component leg of the spread, followed by the calculation of the spread differential between the two averages.

371102. TRADING SPECIFICATIONS

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

371102.A. Trading Schedule

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

371102.B. Trading Unit

The contract quantity shall be 42,000 gallons ~~(equivalent to 1,000 barrels)~~. Each contract shall be valued as the contract quantity (42,000) multiplied by the settlement price.

371102.C. Price Increments

Prices shall be quoted in U.S. dollars and cents per gallon. The minimum price fluctuation shall be \$0.0001 per gallon.

371102.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.

371102.E. Termination of Trading

Trading shall cease on the last business day of the contract month.

371103. FINAL SETTLEMENT

Delivery 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 month.