

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-158

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): 05/28/24 Filing Description: Amendments to Rule 1011101.E. ("Termination of Trading") and the Listing Schedule for the Crude Oil Monday, Wednesday, and Friday Weekly Option 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:

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: See filing.

Rule Numbers: See filing.

May 28, 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(a) Certification. Amendments to Rule 101101.E.
("Termination of Trading") for the Crude Oil Monday, Wednesday, and Friday
Weekly Option Contracts.
NYMEX Submission No. 24-158**

Dear Mr. Kirkpatrick:

New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is certifying to the Commodity Futures Trading Commission ("CFTC" or "Commission") amendments to Rule 101101E. ("Termination of Trading") for the Monday, Wednesday, and Friday Crude Oil Weekly Option contracts noted in Table 1. below (collectively, the "Contracts") effective Sunday, July 21, 2024 for trade date Monday, July 22, 2024.

Table 1.

Contract Title	Commodity Code	Rulebook Chapter	Current Listing Schedule	Amended Listing Schedule
Crude Oil Monday Weekly Option	ML1, ML2, ML3, ML4, ML5	1011	List four weekly contracts. If Monday is not a business day, the option will expire on the following business day.	List four weekly contracts. If Monday is not a business day, no contract will be listed for that week.
Crude Oil Wednesday Weekly Option	WL1, WL2, WL3, WL4, WL5		List four weekly contracts. If Wednesday is not a business day, the option will expire on the following business day.	List four weekly contracts. If Wednesday is not a business day, no contract will be listed for that week.
Crude Oil Friday Weekly Option	LO1, LO2, LO3, LO4, LO5		List four weekly contracts. If Friday is not a business day, the option will expire on the previous business day.	List four weekly contracts. If Friday is not a business day, no contract will be listed for that week.

The Exchange is concurrently certifying with the Commission the initial listing of the Crude Oil Tuesday and Thursday Weekly Option contracts effective Sunday, July 21, 2024 for trade date Monday, July 22, 2024 (See NYMEX Submission No. [24-162](#) also dated May 28, 2024).

Currently, if Monday, Wednesday, or Friday is not a business day, the Exchange will modify the expiry date of the Contracts to the previous or following business day. As a result of the initial listing of the Crude Oil

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Tuesday and Thursday contracts, the Rule Amendments provide that if the expiry date of the Contracts is not a business day, the Exchange will not list a weekly option for that expiry (the "Rule Amendments").

For convenience, Exhibit A below provides amendments to Chapter 1011 ("Crude Oil Weekly Option") which reflect the Rule Amendments and amendments pursuant to NYMEX Submission 24-162 in blackline format.

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 Rule Amendments may have some bearing on the following core principles:

- **Availability of General Information:** The Exchange will amend the NYMEX rulebook accordingly on the effective date, which is publicly available on the CME Group website, to reflect the changes that will be made pertaining to the termination of trading for the Contracts. In addition, the Exchange has published a Special Executive Report ("SER") to inform the marketplace of the Rule Amendments. The SER is also posted to the CME Group website.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to the 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) 466-7478 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Timothy Elliott
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A: Amendments to NYMEX Rulebook Chapter 1011 (blackline format)

Exhibit A

NYMEX Rulebook

(additions underscored; deletions ~~struck through~~)
[Effective July 22, 2024 – pursuant to NYMEX Submission Nos. 24-158 and 24-162]

1011100. SCOPE OF CHAPTER

This chapter is limited in application to weekly put and call options on the Light Sweet Crude Oil Futures contract. In addition to the rules of this chapter, transactions in the Crude Oil Monday Weekly Option, the Crude Oil Tuesday Weekly Option, the Crude Oil Wednesday Weekly Option, the Crude Oil Thursday Weekly Option, and the Crude Oil Friday Weekly Option contracts shall be subject to the general rules of the Exchange insofar as applicable.

1011101. OPTION CHARACTERISTICS

1011101.E. Termination of Trading

Crude Oil Monday Weekly Option

Options will expire at the close of trading on a Monday schedule. If such Monday is an Exchange holiday, ~~the weekly option shall terminate on the first Business Day immediately following the Monday~~ not be listed for trading.

Crude Oil Tuesday Weekly Option

Options will expire at the close of trading on a Tuesday schedule. If such Tuesday is an Exchange holiday, the weekly option shall not be listed for trading.

Crude Oil Wednesday Weekly Option

Options will expire at the close of trading on a Wednesday schedule. If such Wednesday is an Exchange holiday, the weekly option shall ~~terminate on the first Business Day immediately following the Wednesday.~~ not be listed for trading.

Crude Oil Thursday Weekly Option

Options will expire at the close of trading on a Thursday schedule. If such Thursday is an Exchange holiday, the weekly option shall not be listed for trading.

Crude Oil Friday Weekly Option

Options will expire at the close of trading on a Friday schedule. If such Friday is an Exchange holiday, the Crude Oil Weekly Option shall ~~terminate on the first Business Day immediately preceding the Friday.~~ not be listed for trading.

[Remainder of chapter is unchanged]