

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-181

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): 04/06/2020 **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions (Week of March 30, 2020)

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 |

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.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

April 6, 2020

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 Amendments Related to Product Terms and Conditions.
NYMEX Submission No. 20-181**

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 30, 2020.

On Sunday, March 29, 2020 for trade date Monday, March 30, 2020, the Exchange amended the NYMEX Rule 300.20. (“Strike Price Listing and Exercise Procedures”) table for the Chicago Ethanol (Platts) Average Price Option contract. The marketplace was informed of the amendments via SER 8543, which is attached hereto as Exhibit A.

On Friday, April 3, 2020, the Exchange implemented two (2) amendments to the NYMEX Rulebook Chapter 5 Position Limit, Position Accountability and Reportable Level Table (the “Table”) to correct two (2) typographical errors. The first correction was implemented to the Single Month and All Month Accountability Levels for the Singapore Fuel Oil 380 cst (Platts) Average Price Option (commodity code: 8H). The Exchange erroneously noted that the Single Month and All Month Accountability Levels for 8H as 750 contracts and 1,000 contracts instead of 1,500 contracts for both. The second correction was implemented to the Single Month Accountability Level for the RBOB Gasoline Average Price Option (commodity code: RA). The Exchange erroneously noted that the Single Month Accountability Level for the RA as 7,000 contracts instead of 5,000 contracts. It should be noted that the Single Month and All Month Accountability Levels of 8H and RA should match their respective parent contracts, Singapore Fuel Oil 380 cst (Platts) Futures (Commodity Code: SE) and RBOB Gasoline Last Day Financial Futures (Commodity Code: 27) in which they have a 1:1 aggregation ratio. The corrected Table is attached under separate cover, in blackline format, as Exhibit B.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – SER 8543
Exhibit B – NYMEX Rulebook Chapter 5 Position Limit, Position Accountability and Reportable Level Table (attached under separate cover) (blackline format)

Exhibit A



Special Executive Report

DATE: March 3, 2020

SER#: 8543

SUBJECT: Amendments to NYMEX Rule 300.20. (Strike Price Listing and Exercise Procedures) Table to Decrease the Dynamically-Listed Strike Price Increment for the Chicago Ethanol (Platts) Average Price Option Contract

Effective Sunday, March 29, 2020 for trade date Monday, March 30, 2020, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) will amend NYMEX Rule 300.20. (“Strike Price Listing and Exercise Procedures”) table (the “Table”) for the Chicago Ethanol (Platts) Average Price Option contract (the “Contract”).

Specifically, the Exchange will decrease the dynamically-listed strike price increment from \$0.05 to \$0.025 per gallon for all transactions of the Contract which are either executed on the CME Globex electronic trading platform or submitted for clearing via CME ClearPort as detailed in the table below. As a result of this amendment, the Exchange will further define that the minimum 5 strikes shall be at \$0.050 per gallon strike increment above and below the at-the-money strike.

Contract Title	CME Globex and CME ClearPort Code	Rulebook Chapter	Current Strike Price Listing Rule	Strike Price Listing Rule Effective as of March 30, 2020
Chicago Ethanol (Platts) Average Price Option	CVR	422	Minimum 5 strikes at \$0.05 per gallon strike increment above and below the at-the-money strike plus dynamic strikes at \$0.05 per gallon strike increment.	Minimum 5 strikes at \$0.050 per gallon strike increment above and below the at-the-money strike plus dynamic strikes at \$0.025 per gallon strike increment.

The Commodity Futures Trading Commission (“CFTC”) will be notified of these amendments during the week of April 6, 2020 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

Elizabeth Hui elizabeth.hui@cmegroup.com + 1 212 299
2623
Vish Subramanian vish.subramanian@cmegroup.com + 1 312 338
2604

Exhibit B

NYMEX Rulebook

Chapter 5

Position Limit, Position Accountability and Reportable Level Table

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)