



Special Executive Report

DATE: September 6, 2023

SER#: 9242R

SUBJECT: Initial Listing of Ten (10) European Gasoline Futures and Option Contracts

(SER 9242R supersedes SER 9242 dated September 5, 2023 and is being issued to correct the cash settlement Exchange processing fee for the NBO, MCB, MCF, and MCN contracts as noted below in blackline format. No other changes have been made the original SER.)

Effective Sunday, October 1, 2023, for trade date Monday, October 2, 2023, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) will list ten (10) European Gasoline futures and option contracts (the “Contracts”) as more specifically described below for trading on the CME Globex electronic trading platform and for submission for clearing through CME ClearPort.

Contract Title	Mini Gasoline Eurobob Non-Oxy NWE Barges (Argus) Futures	Mini Gasoline Eurobob Non-Oxy NWE Barges (Argus) BALMO Futures	Mini Gasoline Eurobob Non-Oxy NWE Barges (Argus) Crack Spread (100mt) Futures
Commodity Code	OMN	MBO	MCS
Rulebook Chapter	1437	1438	1441
Settlement Type	Financial		
Contract Size	100 metric tons		833 barrels (100 metric tons)
Price Quotation	U.S. dollars and cents per metric ton		U.S. dollars and cents per barrel
Minimum Price Fluctuation	\$0.001 per metric ton		\$0.001 per barrel
Value per tick	\$0.10		\$0.833
Listing Schedule	Monthly contracts listed for the current year plus an additional three (3) consecutive calendar years	Monthly contracts listed for three (3) consecutive months	Monthly contracts listed for the current year plus an additional three (3) consecutive calendar years
Block Trade Minimum Threshold and Reporting Window	5 contracts – subject to a 15-minute reporting window		

Contract Title	Gasoline Eurobob Non-Oxy NWE Barges (Argus) Crack Spread BALMO Futures	Singapore Gasoline 92 Unleaded (Platts) vs. Gasoline Eurobob Non-Oxy NWE Barges (Argus) BALMO Futures
Commodity Code	MCE	SGO

Rulebook Chapter	1443	1025
Settlement Type	Financial	
Contract Size	1,000 barrels	
Price Quotation	U.S. dollars and cents per barrel	
Minimum Price Fluctuation	\$0.001 per barrel	
Value per tick	\$1.00	
Listing Schedule	Monthly contracts listed for three (3) consecutive months	
Block Trade Minimum Threshold and Block Reporting Window	10 contracts – subject to a 15-minute reporting window	

Contract Title	Gasoline Eurobob Non-Oxy NWE Barges (Argus) Crack Spread Average Price Option
Commodity Code	EBO
Rulebook Chapter	1026
Settlement Type	Physical Exercise into Futures
Contract Size	1,000 barrels
Price Quotation	U.S. dollars and cents per barrel
Minimum Price Fluctuation	\$0.001 per barrel
Value per tick	\$1.00
Listing Schedule	Monthly contracts listed for the current year plus an additional three (3) consecutive calendar years
Block Trade Minimum Threshold and Block Reporting Window	10 contracts – subject to a 15-minute reporting window
Underlying Futures Contract Title / Commodity Code	Gasoline Eurobob Non-Oxy NWE Barges (Argus) Crack Spread Futures / GNS
Strike Price Increment	\$0.25 per barrel
Strike Price Listing Schedule	Minimum at-the-money strike at \$0.250 per barrel increment plus dynamic strikes at \$0.250 per barrel increment
Option Type	European Style
Margining Style	Equity Style (premium paid up front)

Contract Title	Gasoline Eurobob Non-Oxy NWE Barges (Argus) Crack Spread (1000mt) Futures	Gasoline Eurobob Non-Oxy NWE Barges (Argus) Crack Spread (1000mt) BALMO Futures	Gasoline Eurobob Non-Oxy NWE Barges (Argus) vs. European Naphtha CIF NWE (Platts) Futures	Gasoline Eurobob Non-Oxy NWE Barges (Argus) vs. European Naphtha CIF NWE (Platts) BALMO Futures
Commodity Code	NBO	MCB	MCF	MCN
Rulebook Chapter	1439	1440	1444	1445
Settlement Type	Financial			
Contract Size	8,330 barrels (1,000 metric tons)			1,000 metric tons
Price Quotation	U.S. dollars and cents per barrel			U.S. dollars and cents per metric ton
Minimum Price Fluctuation	\$0.001 per barrel			\$0.001 per metric ton
Value per tick	\$8.33			\$1.00
Listing Schedule	Monthly contracts listed for the	Monthly contracts listed for three (3)	Monthly contracts listed for the	Monthly contracts listed for three (3)

	current year plus an additional three (3) consecutive calendar years	consecutive months	current year plus an additional three (3) consecutive calendar years	consecutive months
Block Trade Minimum Threshold and Block Reporting Window	5 contracts – subject to a 15-minute reporting window			

For all contracts:

Termination of Trading	Last business day of the contract month
Initial Listed Month	October 2023
CME Globex Matching Algorithm	First-In, First-Out (FIFO)
Trading and Clearing Hours	<p>CME Globex Pre-Open: Sunday 4:00 p.m. - 5:00 p.m. Central Time/CT Monday - Thursday 4:45 p.m. - 5:00 p.m. CT</p> <p>CME Globex: Sunday - Friday 5:00 p.m. CT with a daily maintenance period from 4:00 p.m. - 5:00 p.m. CT</p> <p>CME ClearPort: Sunday - Friday 5:00 p.m. - 4:00 p.m. CT with no reporting Monday - Thursday from 4:00 p.m. - 5:00 p.m. CT</p>

Exchange Fees:

OMN, MBO, and MCS

Exchange Fees	Member	Non-Member
CME Globex	\$0.80	\$1.00
EFP	\$0.80	\$1.00
Block	\$0.80	\$1.00
EFR/EOO	\$0.80	\$1.00
Processing Fees		
Cash Settlement	\$0.10	
Facilitation Fee	\$0.60	
Give-Up Surcharge	\$0.05	
Position Adjustment/Position Transfer	\$0.10	

MCE, SGO, and EBO

Exchange Fees	Member	Non-Member
CME Globex	\$0.85	\$1.25
EFP	\$0.85	\$1.25
Block	\$0.85	\$1.25
EFR/EOO	\$0.85	\$1.25
Processing Fees		

Cash Settlement	\$0.10
Facilitation Fee	\$0.60
Give-Up Surcharge	\$0.05
Position Adjustment/Position Transfer	\$0.10

NBO, MCB, MCF, and MCN

Exchange Fees	Member	Non-Member
CME Globex	\$7.00	\$9.00
EFP	\$7.00	\$9.00
Block	\$7.00	\$9.00
EFR/EOO	\$7.00	\$9.00
Processing Fees		
Cash Settlement	\$0.10	\$1.00
Facilitation Fee		\$0.60
Give-Up Surcharge		\$0.05
Position Adjustment/Position Transfer		\$0.10

Please send any risk specific feedback with regard to these products to
NewProductMRM@cme.com.

Please refer questions on this subject to:

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