



Special Executive Report

DATE: **October 31, 2014**

SER#: **7228**

SUBJECT: **Amendments to Daily Natural Gas Option Contract**

Effective Sunday, November 23, 2014 for trade date Monday, November 24, 2014, and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will list twenty strike prices above and below the at-the-money strike price in increments of \$0.025 per MMBtu in addition to the existing dynamic strike generation in increments of \$0.001 per MMBtu for the Daily Natural Gas Option Contract. This option contract is listed for trading on CME Globex and the NYMEX trading floor, and for submission for clearing through CME ClearPort

The contract, rule chapter, and corresponding code are as follows:

Contract	Rule Chapter	Code
Daily Natural Gas Option	832	KD

Please refer questions on this subject to:

Research and Product Development

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Products and Services

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