

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 17-472

Date: December 05, 2017

SUBJECT: **Reminder:** Amendments to NYMEX/COMEX Rules to Eliminate Contrary Exercise Instructions and Amend At-the-Money Instructions for Certain NYMEX and COMEX Energy and Metals Option Contracts

As previously announced in CH Notices [17-298](#) and [17-301](#) on August 8 and 9, 2017, New York Mercantile Exchange, Inc. (“NYMEX”) and Commodity Exchange Inc. (“COMEX”) (collectively, the “Exchanges”) amended NYMEX/COMEX Rule 300.20 (“Strike Price Listing Procedures”) and the table located therein as well as the NYMEX/COMEX option contracts listed below to eliminate contrary exercise instructions and amend at-the-money instructions **commencing with all the expiries beginning with Jan 1, 2018 and beyond.**

#### NYMEX

Commodity Code	Contract Title
ENERGY	
LO	Light Sweet Crude Oil Option
OH	NY Harbor ULSD Option
OB	RBOB Gasoline Option
CH	NY Harbor ULSD Crack Spread Option
6J	Natural Gas Option on Calendar Futures Strip
4D	Natural Gas Option on Summer Futures Strip
6I	Natural Gas Option on Winter Futures Strip
6E	Crude Oil Option on Quarterly Futures Strip
6F	Crude Oil Option on Calendar Strip
ON	Henry Hub Natural Gas Option
OS	Brent Crude Oil Option
RX	RBOB Gasoline Crack Spread Option
ZA, ZB, ZC, ZM	RBOB Gasoline Calendar Spread Option
WA, WB, WC, WM, WZ	WTI Calendar Spread Option
IA, IB, IC, IE, IM, IZ	Henry Hub Natural Gas Calendar Spread Option
FA, FB, FC, FM, FZ	NY Harbor ULSD Calendar Spread Option

AA, AB, AC, AM, AZ	Brent Calendar Spread Option
CE1, CE2, CE3, CE6	Chicago Ethanol (Platts) Calendar Spread Option
LM1 – LM5	Crude Oil Mid-Curve Option
GXA, GXB, GXC, GXM, GXZ	European Low Sulphur Gasoil Calendar Spread Option
BPC	Brent Option on Calendar Futures Strip
BQP	Brent Option on Quarterly Futures Strip
BW1-BW5	Brent Crude Oil Weekly Options
LO1-LO5	Crude Oil Weekly Options
ON1-ON5	Natural Gas Weekly Options
WCO	Western Canadian Select (WCS) Crude Oil Option
6Y	Crude Oil Option on Semi-Annual Strip
METALS	
PAO	Palladium Option
PO	Platinum Option

#### COMEX

Commodity Code	Contract Title
METALS	
OG	Gold Option
SO	Silver Option
HX	Copper Option
OG1 – OG5	Gold Weekly Option
SO1 – SO5	Silver Weekly Option
H1E – H5E	Copper Weekly Option

The Strike Price Listing and Exercise Procedures Table may be viewed [HERE](#).

Information Contacts		
<b>General Information</b>	Products & Services	(312) 930-1000
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<b>Globex Information</b>	Global Command Center	(800) 438-8616
<b>Performance Bond Information</b>	Risk Management Dept.	(312) 648-3888
<b>Position Limits</b>	Market Regulation	(312) 341-7970
<b>Clearing Fees</b>	Clearing Fee Hotline	(312) 648-5470

Regards,  
CME Clearing