



Special Executive Report

DATE: April 8, 2016

SER#: 7619R

SUBJECT: Amendments to NYMEX Rule 589 (Special Price Fluctuation Limits) for the Henry Hub Natural Gas Futures Contract

(This SER supersedes SER-7619 dated March 24, 2016 and is being issued to include the addition of amendments to the circuit breaker levels for the six (6) associated contracts related to the Henry Hub Natural Gas futures contract. No other changes have been made to the original SER.)

Effective Sunday, April 10, 2016 for trade date Monday, April 11, 2016, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. ("NYMEX or "Exchange") will amend NYMEX Rule 589 ("Special Price Fluctuation Limits") in connection with the Henry Hub Natural Gas Futures contract (Rulebook chapter: 220; commodity code: NG) as noted below.

**NYMEX Chapter 5
Trading Qualifications and Practices
Rule 589 ("Special Price Fluctuation Limits")**

(Additions are underscored; deletions are ~~struck through~~)

Product	RULEBOOK CHAPTER	COMMODITY CODE	PRIMARY/ASSOC	ASSOC WITH	Base in Real Economic Value	Level 1	Level 2	Level 3	Level 4	Level 5
Henry Hub Natural Gas Futures	220	NG	Primary	Primary	\$1.50 <u>\$1.00</u>	1500 <u>1000</u>	3000 <u>2000</u>	4500 <u>3000</u>	6000 <u>4000</u>	No Limit
Henry Hub Natural Gas Last Day Physically-Delivered Futures	1156	MNG	Associated	NG	\$1.50 <u>\$1.00</u>	1500 <u>1000</u>	3000 <u>2000</u>	4500 <u>3000</u>	6000 <u>4000</u>	No Limit
E-mini Natural Gas Futures	402	QG	Associated	NG	\$1.50 <u>\$1.00</u>	1500 <u>1000</u>	3000 <u>2000</u>	4500 <u>3000</u>	6000 <u>4000</u>	No Limit
Henry Hub Natural Gas Look-Alike Penultimate Financial Futures	824	HP	Associated	NG	\$1.50 <u>\$1.00</u>	1500 <u>1000</u>	3000 <u>2000</u>	4500 <u>3000</u>	6000 <u>4000</u>	No Limit
Henry Hub Natural Gas Penultimate Financial Futures	529	NP	Associated	NG	\$1.50 <u>\$1.00</u>	1500 <u>1000</u>	3000 <u>2000</u>	4500 <u>3000</u>	6000 <u>4000</u>	No Limit
Henry Hub Natural Gas Look-Alike	823	HH	Associated	NG	\$1.50 <u>\$1.00</u>	1500 <u>1000</u>	3000 <u>2000</u>	4500 <u>3000</u>	6000 <u>4000</u>	No Limit

Last Day Financial Futures										
Henry Hub Natural Gas Last Day Financial Futures	508	NN	Associated	NG	\$1.50 <u>\$1.00</u>	1500 <u>1000</u>	3000 <u>2000</u>	4500 <u>3000</u>	6000 <u>4000</u>	No Limit

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