

Special Executive Report

DATE: August 3, 2017

SER#: 7971

SUBJECT: Amendments to the Special Price Fluctuation Limits and Daily Price

Limits Table for Various NYMEX/COMEX Energy and Metals

Contracts.

Effective Sunday, August 13, 2017 for trade date Monday, August 14, 2017, and pending all relevant CFTC regulatory review periods, Commodity Exchange Inc. ("COMEX") and New York Mercantile Exchange, Inc. ("NYMEX") (the "Exchanges") will amend NYMEX/COMEX Rule 589. ("Special Price Fluctuation Limits and Daily Price Limits") table ("Table") for the following NYMEX and COMEX energy and metals contracts ("the Contracts"):

Table 1. NYMEX

Commodity Code	Contract Title	NYMEX Rulebook Chapter
ENERGY		
НО	NY Harbor ULSD Futures	150
RB	RBOB Futures	191
CL	Light Sweet Crude Oil Futures	200
NG	Henry Hub Natural Gas Futures	220
QM	E-mini Crude Oil Futures	401
QG	E-mini Natural Gas Futures	402
QU	E-mini RBOB Gasoline Futures	403
QH	E-mini Heating Oil Futures	404
NN	Henry Hub Natural Gas Last Day Financial Futures	508
NNE	Henry Hub Natural Gas Last Day Financial Futures (Daily Units)	508
NP	Henry Hub Natural Gas Penultimate Financial Futures	529
WS	Crude Oil Financial Futures	691
НН	Henry Hub Natural Gas Look-Alike Last Day Financial Futures	823
HP	Henry Hub Natural Gas Look-Alike Penultimate Financial Futures	824
MNG	Henry Hub Natural Gas Last Day Physically-Delivered Futures	1156

METALS		
PL	Platinum Futures	105
PA	Palladium Futures	106

Table 2. COMEX

Commodity Code	Contract Title	COMEX Rulebook Chapter
METALS		
HG	Copper Futures	111
SI	Silver	112
GC	Gold Futures	113
GCK	Gold Kilo Futures	114
MGC	E-micro Gold Futures	120
SIL	1,000-oz. Silver Futures	121
QO	E-mini Gold Futures	911
QI	E-mini Silver Futures	912
QC	E-mini Copper Futures	913
HGS	Copper Financial Futures	1190

In addition, also effective on trade date Monday, August 14, 2017, NYMEX will amend the Table such that Rule 589. shall apply to the contracts listed in Table 3. below as a measure that is consistent with promoting price discovery and cash-futures price convergence.

Table 3. NYMEX

Commodity Code	Contract Title	NYMEX Rulebook Chapter
ENERGY		
OSX	Brent Last Day Financial Options	376
BE	Brent Last Day Financial (European) Options	378
9B,9C,9D,9L,9Y	Brent Crude Oil Last Day Financial Calendar Spread Options	398
BZO	Brent Crude Oil Futures-Style Margin Options	504
BZ	Brent Last Day Financial Futures	698
BW1-BW5	Brent Last Day Financial Weekly Options	1007

The aforementioned amendments to the Table are provided in blackline <u>HERE</u>.

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