



Special Executive Report

DATE: June 22, 2021

SER#: 8767

SUBJECT: Administrative and Harmonization Amendments to the Certain Energy Futures and Option Contracts to Codify Subject to Rule 589. ("Special Price Fluctuation Limits")

Effective Sunday, July 11, 2021 for trade date Monday, July 12, 2021, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will amend certain energy futures and option contracts (the "Contracts") as noted in the table below.

Contract Title	Rulebook Chapter	CME Globex / CME ClearPort Code
E-mini NY Harbor ULSD Futures	404	QH
NY Harbor ULSD Option	320	OH
NY Harbor ULSD Calendar Spread Option	392	FAY, FB, FC, FM, AFZ / FA, FB, FC, FM, FZ
NY Harbor ULSD Average Price Option	321	ATX / AT
NY Harbor ULSD Crack Spread Option	350	CHY / CH
NY Harbor ULSD European Financial Option	551	LB
E-mini RBOB Gasoline Futures	403	QU
RBOB Gasoline Bullet Futures	555	RT
RBOB Gasoline Option	335	OB
RBOB Gasoline Calendar Spread Option	388	ZAY, AZB, AZC, AZM / ZA, ZB, ZC, ZM
RBOB Gasoline Average Price Option	386	RA
RBOB Gasoline Crack Spread Option	387	RXY / RX
RBOB Gasoline European Financial Option	385	ARF / RF
E-mini Natural Gas Futures	402	QG
Henry Hub Natural Gas Look-Alike Penultimate Financial Futures	824	HP
Henry Hub Natural Gas Penultimate Financial Futures	529	NPG / NP
Henry Hub Natural Gas Look-Alike Last Day Financial Futures	823	HH
Henry Hub Natural Gas Last Day Financial Futures	508	NN
Henry Hub Natural Gas Option	370	ON
Henry Hub Natural Gas Calendar Spread Option	391	IAY, IB, AIC, IE IM, IZ, / IA, IB, IC, IE, IM, IZ
Daily Natural Gas Option	832	KDB / KD
Henry Hub Natural Gas European Financial Option	560	LNE / LN
Natural Gas Weekly Option	1012	ON1, ON2, ON3, ON4, ON5

Natural Gas Financial Weekly Financial Option	1006	LN1, LN2, LN3, LN4, LN5
Crude Oil Bullet Futures	691	WS
Light Sweet Crude Oil Option	310	LO
WTI Calendar Spread Option	390	WAY, WB, WC, AWM, AWZ / WA, WB, WC, WM, WZ
Daily Crude Oil Option	833	ICD / CD
Light Sweet Crude Oil European Financial Option	550	LCE / LC
Crude Oil Financial Calendar Spread	397	B7A, 7B, 7C, 7M, 7Z / 7A, 7B, 7C, 7M, 7Z
WTI Average Price Option	341	AAO / AO
Crude Oil Weekly Option	1011	LO1, LO2, LO3, LO4, LO5
Brent Crude Oil Last Day Financial Calendar Spread Option	398	9C, 9B, 9D, 9L, 9Y
Brent Last Day European Financial Option	378	BE
Brent Crude Oil Option	376	OSX / OS

Specifically, the Exchange is adding rule language to the product chapters of the Contracts as they are subject to Rule 589. (“Special Price Fluctuation Limits”) and the related Special Price Fluctuation Limits and Daily Price Limits Table (the “Table”) (collectively, the “Rule Amendments”). The Contracts were previously amended such that they became subject to the Rule 589. Further, the product rulebook chapters will be harmonized to align with current language and format. The administrative amendments to the Contracts simply codify the language in the respective product chapters (NYMEX Submission No. [21-201](#)).