



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

July 2, 2014

**VIA E-MAIL**

Ms. Melissa Jurgens  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, DC 20581

**RE: CFTC Regulation 40.6(d) Notification. New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") Weekly Notification of Rule Amendments.  
NYMEX Submission No. 14-266**

Dear Ms. Jurgens:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(d), the Exchange submits this weekly notification of the following rule amendments made effective during the week of June 23, 2014.

Effective Sunday, June 22, 2014, for trade date Monday, June 23, 2014, the Exchange enabled Henry Hub Natural Gas Last Day Futures to be traded on CME Globex in quantities of 2500 mmbtu per month under the Globex code NNE. Please note the code NN is still the Clearing code and the Globex code for trade execution in 2500 mmbtu per day. In addition to the CME Globex trading platform, this contract is also listed for trading on the NYMEX trading floor, and for submission for clearing through CME ClearPort under the code NN. The marketplace was notified of these amendments via Special Executive Report #7087RR, which is attached hereto as Exhibit 1.

On Wednesday, June 25, 2014, the Exchange made non-substantive amendments to the Position Limit, Position Accountability and Reportable Level Table in Chapter 5 of the NYMEX Rulebook in order to make administrative and typographical corrections for the Low Sulphur Gasoil Crack Spread Financial Futures contract. These amendments to the Position Limit, Position Accountability and Reportable Level Table in Chapter 5 of the NYMEX Rulebook are attached under separate cover as Exhibit 2, with additions underlined and deletions ~~overstruck~~.

If you require any additional information, please contact the undersigned at (212) 299-2200 or via e-mail at [Christopher.Bowen@cmegroup.com](mailto:Christopher.Bowen@cmegroup.com).

Sincerely,

/s/ Christopher K. Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit 1 – Special Executive Report #7087RR  
Exhibit 2 – NYMEX Chapter 5: Position Limit, Position Accountability and Reportable Level Table (attached under separate cover)

**Exhibit 1**



**Special Executive Report**

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**DATE:** June 13, 2014

**SER#:** 7087RR

**SUBJECT: CME Globex Enhancement for Henry Hub Natural Gas Last Day  
Financial Futures Contract**

This SER supersedes SER #7087R dated May 9, 2014 to reflect amended effective date.

Effective Sunday, June 22, 2014 for trade date Monday, June 23, 2014, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will enable Henry Hub Natural Gas Last Day Futures to be traded on CME Globex in quantity of **2500 mmbtu per month** under the Globex code NNE. Please note the code NN is still the Clearing code and the Globex code for trade execution in **2500 mmbtu per day**.

In addition to the CME Globex trading platform, this contract is also listed for trading on the NYMEX trading floor, and for submission for clearing through CME ClearPort under the code NN.

The Commodity Futures Trading Commission (CFTC) will be notified of the functionality enhancement during the week of June 30, 2014 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

**Research and Product Development**

Adila Mchich                      [Adila.mchich@cmegroup.com](mailto:Adila.mchich@cmegroup.com)                      (212) 299-2270

**Products and Services**

Stephen Smith                      [Stephen.smith@cmegroup.com](mailto:Stephen.smith@cmegroup.com)                      (713) 658-9295

**Exhibit 2**

**NYMEX Rulebook Chapter 5  
Position Limit, Position Accountability and Reportable Level Table**

(additions underlined and deletions ~~overstruck~~)

(attached under separate cover)

Contract Name	Rule Chapter	Commodity Code	Contract Size	Contract Units	Type	Settlement	Group
Low Sulphur Gas	363	LSC	1,000	Metric tons <u>Barrels</u>	Futures	Financially Settled	Refined Products

Diminishing Balance Contract	Reporting Level	Spot-Month position comprised of futures and deliveries	Position Limit in Shipping Certificates, Warehouse Receipts	Spot-Month Aggregate Into Futures Equivalent Leg (1)	Spot-Month Aggregate Into Futures Equivalent Leg (2)	Spot-Month Aggregate Into Ratio Leg (1)
Y	25			LSP	BB	<del>1 LSC : 10 LSP</del> <u>.745 LSC : 1 LSP</u>

Spot-Month Aggregate Into Ratio Leg (2)	Spot-Month Accountability Level	Daily Accountability Level (For Daily Contract)	Initial Spot- Month Limit	Initial Spot- Month Limit Effective Date	Spot-Month Limit (In Contract Units) Leg (1) / Leg (2)	Second Spot- Month Limit (In Net Futures Equivalents)	Second Spot- Month Limit Effective Date
			(In Net Futures Equivalents) Leg (1) / Leg (2)				
<del>1 LSC : 7.45 BB</del> <b>1 LSC : -1 BB</b>			10,000/4,000	For LSP: Close c)	00,000/4,000,000		

Single Month Aggregate Into Futures (1)	Single Month Aggregate Into Futures (2)	Single Month Aggregate Into Ratio Leg (1)	Single Month Aggregate Into Ratio Leg (2)	Single Month Accountability Level Leg (1) / Leg (2)	Single Month Limit (in Net Futures Equivalents) Leg (1) / Leg (2)	"Intra Crop Year Spread Allowance"
LSP	BB	1 LSC ÷ 10 LSP, 745 LSC : 1 LSP	1 LSC ÷ 7.45 BB, 1 LSC : -1 BB	50,000/10,000		

All Month Aggregate Into Futures Equivalent Leg (1)	All Month Aggregate Into Futures Equivalent Leg (2)	All Month Aggregate Into Ratio Leg (1)	All Month Aggregate Into Ratio Leg (2)
LSP	BB	<u>1 LSC : 10 LSP .745 LSC : 1 LSP</u>	<u>1 LSC : 7.45 BB 1 LSC : -1 BB</u>



All Month Limit (In Net Futures Equivalents)
All Month Accountability Level Leg (1) / Leg (2)
70,000/20,000