



Special Executive Report

DATE: July 15, 2016

SER#: 7693

SUBJECT: Initial Listing of Fourteen (14) ISO New England Power Daily Futures Contracts

Effective Sunday, July 24, 2016, for trade date Monday, July 25, 2016, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will list fourteen (14) new ISO New England Futures contracts (the "Contracts") for trading on CME Globex and for submission for clearing via CME ClearPort as described below.

Contract Title	Rulebook Chapter	Commodity Code
ISO New England Connecticut Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1330	NCO
ISO New England Connecticut Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1331	NTP
ISO New England Maine Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1332	NMO
ISO New England Maine Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1333	NMP
ISO New England New Hampshire Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1334	NHO
ISO New England New Hampshire Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1335	NHP
ISO New England North East Massachusetts Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1336	NEO

Contract Title	Rulebook Chapter	Commodity Code
ISO New England North East Massachusetts Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1337	NNP
ISO New England Rhode Island Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1338	NRO
ISO New England Rhode Island Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1339	NRP
ISO New England South East Massachusetts Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1340	NSO
ISO New England South East Massachusetts Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1341	NSP
ISO New England West Central Massachusetts Zone Off-Peak Calendar-Day 5 MW Day Ahead LMP Futures	1342	NWO
ISO New England West Central Massachusetts Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1343	NWP

Settlement Type	Financial
Contract Size	<p>Peak: The contract quantity shall be 80 Megawatt hours (MWh) based on a flow rate of 5 Megawatts (MW) per peak hour. Each futures contract shall be valued as the contract quantity multiplied by the settlement price.</p> <p>Off Peak: The contract quantity shall be 5 Megawatt hours (MWh). Each futures contract shall be valued as the contract quantity multiplied by the settlement price.</p>
Termination of Trading	Trading shall cease on the business day prior to the contract day.
Minimum Price Fluctuation	\$0.01 per MWh
First Listed Day	July 25, 2016
Listing Convention	Daily contracts listed for the current month and next month
CME Matching Algorithm	First In, First Out
Block Trade Minimum Threshold	10 contracts

TRADING AND CLEARING HOURS

CME Globex and CME ClearPort	Sunday - Friday 6:00 p.m. - 5:00 p.m. (5:00 p.m. - 4:00 p.m. Chicago Time/CT) with a 60-minute break each day beginning at 5:00 p.m. (4:00 p.m. CT)
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FEES**Fees for Peak Contracts**

	Member	Cross-Division	Non-Member	International Incentive Programs (IIP/IVIP)
Exchange Fees				
CME Globex	\$0.35	\$0.37	\$0.40	\$0.385
EFP	\$0.35		\$0.40	
Block	\$0.35		\$0.40	
EFR/EOO	\$0.35		\$0.40	
Agency Cross	\$0.35		\$0.40	

Processing Fees	Member	Non-Member
Cash Settlement	\$0.105	\$0.12
Other Fees		
Facilitation Fee	\$0.02	
Give-Up Surcharge	\$0.05	
Position Adjustment/Transfer	\$0.10	

Fees for Off-Peak Contracts

	Member	Cross-Division	Non-Member	International Incentive Programs (IIP/IVIP)
Exchange Fees				
CME Globex	\$0.0263	\$0.0281	\$0.03	\$0.0289
EFP	\$0.0263		\$0.03	
Block	\$0.0263		\$0.03	
EFR/EOO	\$0.0263		\$0.03	
Agency Cross	\$0.0263		\$0.03	

Processing Fees	Member	Non-Member
Cash Settlement	\$0.0079	\$0.0090
Other Fees		
Facilitation Fee)		\$0.02
Give-Up Surcharge		\$0.05
Position Adjustment/Transfer		\$0.10

Please refer questions on this subject to:

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