



Special Executive Report

DATE: August 03, 2016

SER#: 7714

SUBJECT: Initial Listing of Thirty Two (32) ISO PJM Day-Ahead and Real-Time Electricity Futures Contracts

Effective Sunday, August 21, 2016, for trade date Monday, August 22, 2016, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") will list thirty two (32) ISO PJM Day-Ahead and Real-Time electricity 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
PJM AECO Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1344	PPC
PJM APS Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1345	PZP
PJM ATSI Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1346	PHP
PJM BGE Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1347	PBP
PJM ComEd Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1348	PCP
PJM DPL Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1349	PUP
PJM Duquesne Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1350	PQP
PJM Eastern Hub Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1351	PYP

Contract Title	Rulebook Chapter	Commodity Code
PJM JCPL Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1352	PPL
PJM METED Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1353	PMP
PJM PECO Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1354	PVP
PJM PENELEC Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1355	PKP
PJM PEPCO Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1356	PXP
PJM PPL Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1357	PLP
PJM PSEG Zone Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1358	PSP
PJM ATSI Zone Peak Calendar-Day 5 MW Real-Time LMP Futures	1359	PRP
PJM ATSI Zone Off-Peak Calendar-Day 5 MW Real-Time LMP Futures	1360	PRO
PJM AECO Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1361	PFO
PJM APS Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1362	PZO
PJM ATSI Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1363	PHO
PJM BGE Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1364	PBO

Contract Title	Rulebook Chapter	Commodity Code
PJM ComEd Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1365	PCO
PJM DPL Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1366	PUO
PJM Duquesne Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1367	PQO
PJM Eastern Hub Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1368	PYO
PJM JCPL Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1369	PTO
PJM METED Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1370	PMO
PJM PECO Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1371	PVO
PJM PENELEC Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1372	POC
PJM PEPCO Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1373	PXO
PJM PPL Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1374	PLO
PJM PSEG Zone Off-Peak Calendar-Day 5 MW Day-Ahead LMP Futures	1375	PSO

Settlement Type	Financial
Contract Size	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. 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.
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	August 22, 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

Exchange Fees Related to 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	

Exchange Fees Related to Off-Peak Contracts

Exchange Fees	Member	Cross-Division	Non-Member	International Incentive Programs (IIP/IVIP)
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	

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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Please refer questions on this subject to:

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