

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

ADVISORY #: 15-185

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Sunday, July 26, 2015, for trade date Monday, July 27, 2015, and pending all relevant CFTC regulatory review periods, please be advised that the New York Mercantile Exchange, Inc. (NYMEX or EXCHANGE) will amend the last trading day for the below monthly products currently listed on CME Globex, Open Outcry and available for submission for clearing on CME ClearPort.

The last trading day for these **Day-Ahead** products is changing from the last business day of the contract month to the second to last business day of the month **preceding** the contract month.

The last trading day for these **Real-Time** products is changing from the last business day of the contract month to the last business day of the month **preceding** the contract month.

In addition, upon last trade date, the monthly products convert into a strip of the below listed corresponding daily products.

| Code Clearing / Globex | Monthly Product | New Last Trade Date | Upon LTD Converts to: | |
|------------------------|--|--|-----------------------|---|
| | | | Codes | Daily Product |
| EHE / YHE | ERCOT Houston 345 kV Hub Day-Ahead 5 MW Peak Futures | Second to last business day of the month preceding the contract month | EHF / YHF | ERCOT Houston 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures |
| EUE / YUE | ERCOT South 345 kV Hub Day-Ahead 5 MW Peak Futures | Second to last business day of the month preceding the contract month | EUW / EUB | ERCOT South 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures |
| EHP / EAA | ERCOT Houston 345 kV Hub Day-Ahead 5 MW Off-Peak Futures | Second to last business day of the month preceding the contract month | EHW / EAE | ERCOT Houston 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures |
| ERA / EAB | ERCOT South 345 kV Hub Day-Ahead 5 MW Off-Peak Futures | Second to last business day of the month preceding the contract month | EUP / ENP | ERCOT South 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures |
| EWK / YWK | ERCOT West 345 kV Hub Day-Ahead 5 MW Off-Peak Futures | Second to last business day of the month preceding the contract month | EWf / YWF | ERCOT West 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures |
| MDC / MDL | Mid-Columbia Day-Ahead Peak Calendar-Month 5 MW Futures | Second to last business day of the month preceding the contract month | MDA / MDL | Mid-Columbia Day-Ahead Peak Calendar-Day 5 MW Futures |
| PVD / PVL | Palo Verde Day-Ahead Peak Calendar-Month 5 MW | Second to last business day of the month preceding | VDP / VLD | Palo Verde Day-Ahead Peak Calendar-Day 5 MW |

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|--------------|--|---|--------------|--|
| | Futures | the contract month | | Futures |
| 4X / 4XW | CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures | <u>Second</u> to last business day of the month preceding the contract month | 3Z / 3ZW | CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures |
| 9X / E9X | CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Futures | <u>Second</u> to last business day of the month preceding the contract month | 9Z / DAZ | CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Day-Ahead LMP Futures |
| OMC / OML | Mid-Columbia Day-Ahead Off-Peak Calendar-Month 5 MW Futures | <u>Second</u> to last business day of the month preceding the contract month | MXO / MXL | Mid-Columbia Day-Ahead Off-Peak Calendar-Day 5 MW Futures |
| OVD / OVL | Palo Verde Day-Ahead Off-Peak Calendar-Month 5 MW Futures | <u>Second</u> to last business day of the month preceding the contract month | QVD / QVL | Palo Verde Day-Ahead Off-Peak Calendar-Day 5 MW Futures |
| 3X / 3XW | CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures | <u>Second</u> to last business day of the month preceding the contract month | 2Z / 2ZW | CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures |
| 5X / DAX | CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures | <u>Second</u> to last business day of the month preceding the contract month | 4Z / C4Z | CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Day-Ahead LMP Futures |
| E4 / E4L | PJM Western Hub Day-Ahead Off Peak Calendar-Month 5 MW Futures | <u>Second</u> to last business day of the month preceding the contract month | PWO / PWL | PJM Western Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures |
| L3 / L3L | PJM Northern Illinois Hub Day-Ahead Off-Peak Calendar-Month 5 MW Futures | <u>Second</u> to last business day of the month preceding the contract month | PNO / PNL | PJM Northern Illinois Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures |
| I1 / AI1 | ERCOT Houston 345 kV Hub 5 MW Peak Futures | Last business day of the month preceding the contract month | I3 / AI3 | ERCOT Houston 345 kV Hub 5 MW Peak Calendar-Day Futures |
| I9 / AI9 | ERCOT South 345 kV Hub 5 MW Peak Futures | Last business day of the month preceding the contract month | K1 / AK1 | ERCOT South 345 kV Hub 5 MW Peak Calendar-Day Futures |
| I2 / AI2 | ERCOT Houston 345 kV Hub 5 MW Off-Peak Futures | Last business day of the month preceding the contract month | I4 / AI4 | ERCOT Houston 345 kV Hub 5 MW Off-Peak Calendar-Day Futures |
| J1 / AJ1 | ERCOT South 345 kV Hub 5 MW Off-Peak Futures | Last business day of the month preceding the contract month | M1 / AM1 | ERCOT South 345 kV Hub 5 MW Off-Peak Calendar-Day Futures |
| 1Y / 1Y | CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures | Last business day of the month preceding the contract month | 2F / 2FW | CAISO NP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures |
| 1Z / 1ZA | CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Real-Time LMP Futures | Last business day of the month preceding the contract month | 2H / DHA | CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Day Real-Time LMP Futures |
| 2D / 2D | CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures | Last business day of the month preceding the contract month | 2J / 2JW | CAISO NP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures |
| 2E / C2E | CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Futures | Last business day of the month preceding the contract month | 2K / B2K | CAISO SP15 EZ Gen Hub 5 MW Off-Peak Calendar-Day Real-Time LMP Futures |
| APP / | Alberta Power Pool Peak | Last business day of the | ALP / | Alberta Power Pool Peak |

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|-----------|--|---|-----------|--|
| APA | Calendar-Month Futures | month preceding the contract month | LAP | Calendar-Day Futures |
| AOM / AQK | Alberta Power Pool Calendar Month 1 MW Futures | Last business day of the month preceding the contract month | AOD / OAD | Alberta Power Pool Calendar Day 1 MW Futures |
| APF / PHF | Alberta Power Pool Off-Peak Calendar-Month Futures | Last business day of the month preceding the contract month | ALF / LAF | Alberta Power Pool Off-Peak Calendar-Day Futures |
| AEF / FEF | Alberta Power Pool Extended Off-Peak Calendar-Month Futures | Last business day of the month preceding the contract month | AFP / PFP | Alberta Power Pool Extended Off-Peak Calendar-Day Futures |
| V3 / V3L | PJM AEP Dayton Hub Real-Time Off-Peak Calendar-Month 5 MW Futures | Last business day of the month preceding the contract month | AOR / AOL | PJM AEP Dayton Hub Real-Time Off-Peak Calendar-Day 5 MW Futures |
| N9 / N9L | PJM Western Hub Real-Time Off Peak Calendar-Month 5 MW Futures | Last business day of the month preceding the contract month | WOR / WOL | PJM Western Hub Real-Time Off-Peak Calendar-Day 5 MW Futures |
| B6 / B6L | PJM Northern Illinois Hub Real-Time Off-Peak Calendar-Month 5 MW Futures | Last business day of the month preceding the contract month | NOC / NOI | PJM Northern Illinois Hub Real-Time Off-Peak Calendar-Day 5 MW Futures |
| CSZ / CSA | CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Option | Third to last business day of the month preceding the contract month | n/a | n/a |

| Information Contacts | | |
|-------------------------------------|-----------------------|----------------|
| CMEGroup.com Inquiries | Customer Service | (800) 331-3332 |
| General Information | Products & Services | (312) 930-1000 |
| | Clearing House | (312) 207-2525 |
| Globex Information | Global Command Center | (800) 438-8616 |
| Performance Bond Information | Risk Management Dept. | (312) 648-3888 |
| Position Limits | Market Regulation | (312) 341-7970 |
| Clearing Fees | Clearing Fee Hotline | (312) 648-5470 |

Regards,
CME Clearing