

Special Executive Report

DATE: May 9, 2016

SER#: 7662

SUBJECT: Delisting of the PJM Calendar Month LMP Option Contract

Earlier today, New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") delisted the PJM Calendar Month LMP Option contracts (the "Contract") as set forth in Table 1.

Table 1

Product Name	CME Globex/CME	Clearing	Rulebook Chapter
	ClearPort Code	Code	Number
PJM Calendar Month LMP Option	JO	JO	380

The Contract was listed for trading on CME Globex and the NYMEX trading floor as well as for submission for clearing via CME ClearPort.

The delisting of the Contract in Table 1 is a result of the Exchange's prior announcement that the last listed contract month for the Contract shall be May 2016 (see SER 7179 dated December 22, 2014). The Exchange previously notified the Commodity Futures Trading Commission ("CFTC") of the delisting of previously listed contracts months of the Contract. (NYMEX Submission 14-387 dated December 22, 2014). The CFTC will be notified of the delisting of the Contract during the week of May 16, 2016, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

As a result of the delisting, information regarding the Contract has been deleted from the respective product rule chapter, related position limits in the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 (Trading Qualifications and Practices) of the CME Rulebook, the CME Globex non-reviewable ranges located in Rule 588.H. of the NYMEX Rulebook, and the list of block-eligible products located on the CME Group website.

Please refer questions on this subject to:

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