



Special Executive Report

DATE: February 11, 2020

SER#: 8526

SUBJECT: Amendments to NYMEX Rule 300.20 (“Strike Price Listing and Exercise Procedures”) Table to Amend the Contrary Instructions Time Period for Certain Coal and All Electricity Option Contracts

Effective Sunday, March 8, 2020, for trade date Monday, March 9, 2020, and pending all relevant CFTC regulatory review periods, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) will amend Rule 300.20 (“Strike Price Listing and Exercise Procedures”) table (the “Table”) for certain coal and all electricity option contracts (the “Contracts”).

Specifically, the Exchange will implement amendments to the Table to further align the option terms with other option contracts across CME Group. Exhibit A below provides the amended time period in connection with contrary instructions of the Contracts.

This change shall become effective for the first available option expiry month which shall be March 2020 for calendar month option contracts, April 2020 for quarterly strip option contracts, and January 2021 for option on calendar strip contracts.

Contract Title	CME ClearPort Code	CME Globex Code	NYMEX Rulebook Chapter	Current Contrary Instructions	Amended Contrary Instructions as of February 24, 2020
PJM Western Hub Real-Time Peak 5 MW Option on Calendar Futures Strip	6OA	6OA	1178	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Western Hub Real-Time Off-Peak Calendar-Month 50 MW Option on Calendar Futures Strip	6OO	6OO	758	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Option	9T	A9T	902A	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Option	9U	A9U	904A	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Option	9V	9AV	906A	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
CAISO SP15 EZ Gen Hub 5 MW Peak Calendar-Month Day-Ahead LMP Option	CSZ	CSA	1068	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT

ISO New England Day-Ahead Peak Calendar-Month 5 MW Option	INE	INE	1272	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP Option	JCL	JAC	923	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Western Hub Real-Time Peak Calendar-Month 5 MW Option	JOA	JOA	1177	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM West Hub Real-Time 50 MW Off-Peak Option	N9P	NB9	1179	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
ISO New England Mass Hub Peak LMP 5 MW Option on Calendar Futures Strip	NEL	NEG	407	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
MISO Indiana Hub (formerly Cinergy Hub) Real-Time Peak 5 MW Option on Calendar Futures Strip	OEA	OEA	1180	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM AEP Dayton Hub Peak Calendar-Month LMP 5 MW Option	OT	AOT	382	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Northern Illinois Hub Real-Time Peak Calendar-Month 5 MW Option	OUA	OUA	1270	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
MISO Indiana Hub (formerly Cinergy Hub) Real-Time Peak Calendar-Month 5 MW Option	OYA	OYA	1271	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM PEPCO Zone Peak Calendar-Month Day-Ahead LMP 5 MW Option	PEP	APE	924	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option	PJD	JDA	1181	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip	PJH	JHA	1184	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option	PJN	AJN	1182	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip	PJP	AJI	1183	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
PJM Western Hub Real-Time Peak Calendar-Month 50 MW Option	PMA	PMA	1186	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT

PJM PSEG Zone Peak Calendar-Month Day-Ahead LMP 5 MW Option	PSG	ASG	922	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
CSX Coal (Platts OTC Broker Index) Option on Quarterly Futures Strip	CPF	CPF	1079	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT
Powder River Basin Coal (Platts OTC Broker Index) Option on Quarterly Futures Strip	RPF	RPF	1080	Yes - Until 2 hours after settlement	Yes - Until 5:30 pm CT

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