



Special Executive Report

DATE: March 2, 2012

SER#: 6143

SUBJECT: Availability of PJP and PJH on CME ClearPort, and Administrative Rule Amendments

As a result of a technical file configuration issue concerning the loading of the PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip (PJP) and PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip (PJH) contracts onto CME ClearPort, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) previously removed these contracts from CME ClearPort on a temporary basis.

PJP and PJH will be relisted and available for submission for clearing through CME ClearPort on Sunday, March 4, 2012, *for trade Monday, March 5, 2012*. The Exchange shall provide notification of relisting of these products onto CME ClearPort to the Commodity Futures Trading Commission within one week following the effective date.

Additionally, effective trade date March 16, 2012, and pending all relevant CFTC regulatory review periods, the Exchange will implement amendments to PJP Rule 1183101.F. and PJH Rule 1184101.F. ("Type Option") to correct an inadvertent error in the rules and properly reflect that the options can exercise into the underlying cash-settled futures contracts, rather than cash-settle, upon expiration.

For your convenience, all rule amendments are presented in blackline format below.

(underline indicates addition; strikethrough indicates deletion)

Chapter 1183: PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip

1183101. OPTION CHARACTERISTICS

1183101.F. Type Option

The option is a European-style option which can be exercised ~~cash settled~~ only on expiration day.

Chapter 1184: PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option on Calendar Futures Strip

1184101. OPTION CHARACTERISTICS

1184101.F. Type Option

The option is a European-style option which can be exercised ~~cash settled~~ only on expiration day.

Please refer questions on this subject to:

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