



## Special Executive Report

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**DATE:** October 3, 2012

**SER#:** 6377

**SUBJECT: Listing of Thirty-Five (35) Existing Electricity Futures Contracts on CME Globex Trading Platform**

Please be advised that effective Sunday, October 14, 2012, for trade date Monday, October 15, 2012, and pending all relevant CFTC regulatory review periods, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) will list thirty-five (35) existing electricity futures contracts for trading on CME Globex. These contracts will continue to be available for trading on the NYMEX trading floor and for submission for clearing through CME ClearPort.

The listing schedule on CME Globex for these contracts is 36 consecutive months for the monthly contracts and current month plus next month for the daily contracts.

The CME Globex trading hours are: Sunday – Friday 6:00 p.m. – 5:15 p.m. (5:00 p.m. – 4:15 p.m. Chicago Time/CT) with a 45-minute break each day beginning at 5:15 p.m. (4:15 p.m. CT).

The titles of the 35 contracts, clearing codes, CME Globex codes and rule chapters are as follows:

Contract	Clearing Code	Globex Code	Rule Chapter
PJM AEP Dayton Hub Calendar-Day Peak LMP Swap Futures	VD	VDL	766
PJM Northern Illinois Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Swap Futures	B6	B6L	895
NYISO Zone G 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures	D2	D2L	905
NYISO Zone J 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures	D4	D4L	553
PJM Western Hub Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	E4	E4L	175
Midwest ISO Indiana Hub (formerly Cinergy Hub) 5 MW Off-Peak Calendar-Month Real-Time Swap Futures	H4	EJL	803
ISO New England Internal Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	H2	H2L	801
Midwest ISO Indiana Hub (formerly Cinergy Hub) 5 MW Off Peak Calendar-Month Day Ahead Swap Futures	K2	K2L	893
NYISO Zone A 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures	K4	K4L	903
PJM Northern Illinois Hub Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	L3	L3L	153
PJM Western Hub Off-Peak Calendar-Month Real-Time LMP Swap Futures	N9	N9L	177
PJM AEP Dayton Hub Off-Peak Calendar-Month Day-Ahead LMP Swap Futures	R7	R7L	157

PJM AEP Dayton Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Swap Futures	V3	V3L	897
Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Day Day-Ahead Swap Futures	FAD	FAL	1076
Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Day Real-Time Swap Futures	FTD	FTL	1077
Midwest ISO Indiana Hub 5 MW Peak Calendar-Day Day-Ahead Swap Futures	PDD	PDL	1074
Midwest ISO Indiana Hub 5 MW Peak Calendar-Day Real-Time Swap Futures	PTD	PTL	1075
ISO New England Internal Hub Calendar-Day Peak LMP Swap Futures	CE	COL	756B
NYISO Zone G Calendar-Day Peak LBMP Swap Futures	GN	GNL	617B
NYISO Zone J Calendar-Day Peak LBMP Swap Futures	JN	JNL	618B
PJM Northern Illinois Hub Calendar-Day Peak LMP Swap Futures	UD	UDL	763
NYISO Zone A Calendar-Day Peak LBMP Swap Futures	AN	ANL	616B
PJM Peak Calendar-Day LMP Swap Futures	JD	JDL	637
NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures	D3	D3L	906
PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead LMP Swap Futures	D7	D7L	156
Midwest ISO Indiana Hub (formerly Cinergy Hub) Peak Calendar-Month LMP Swap Futures	EM	MEL	774
Midwest ISO Indiana Hub (formerly Cinergy Hub) 5 MW Peak Calendar-Month Day-Ahead Swap Futures	H5	H5L	859
PJM Western Hub Peak Calendar-Month Day-Ahead LMP Swap Futures	J4	J4L	174
PJM Peak Calendar-Month LMP Swap Futures	JM	JML	635
NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures	K3	K3L	902
PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP Swap Futures	N3	N3L	152
ISO New England Internal Hub Peak LMP Swap Futures	NI	NIL	756
NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures	T3	T3L	904
PJM Northern Illinois Hub Peak Calendar-Month LMP Swap Futures	UM	UML	762
PJM AEP Dayton Hub Peak Calendar-Month LMP Swap Futures	VM	VML	765

**Exchange Fee Schedule:**

**GROUP 1:**

B6	PJM	Off Peak	PJM Northern Illinois Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Swap Futures
D2	NYISO	Off Peak	NYISO Zone G 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures
D4	NYISO	Off Peak	NYISO Zone J 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures
E4	PJM	Off Peak	PJM Western Hub Off-Peak Calendar-Month Day-Ahead LMP Swap Futures
H2	NEPOOL	Off Peak	ISO New England Internal Hub 5 MW Off-Peak Calendar-Month Day-Ahead LMP Swap Futures
K2	Indiana	Off Peak	Midwest ISO Indiana Hub (formerly Cinergy Hub) 5 MW Off Peak Calendar-Month Day Ahead Swap Futures
K4	NYISO	Off Peak	NYISO Zone A 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Swap Futures
L3	PJM	Off Peak	PJM Northern Illinois Hub Off-Peak Calendar-Month Day-Ahead LMP Swap Futures
N9	PJM	Off Peak	PJM Western Hub Off-Peak Calendar-Month Real-Time LMP Swap Futures
R7	PJM	Off Peak	PJM AEP Dayton Hub Off-Peak Calendar-Month Day-Ahead LMP Swap Futures
V3	PJM	Off Peak	PJM AEP Dayton Hub 5 MW Off-Peak Calendar-Month Real-Time LMP Swap Futures
FAD	MISO	Off Peak	Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Day Day-Ahead Swap Futures
FTD	MISO	Off Peak	Midwest ISO Indiana Hub 5 MW Off-Peak Calendar-Day Real-Time Swap Futures
H4	MISO	Off Peak	Midwest ISO Indiana Hub (formerly Cinergy Hub) 5 MW Off-Peak Calendar-Month Real-Time Swap Futures

Exchange Fees					
	Member Day	Member	Cross Division	Non-Member	IIP
<b>Pit</b>	NA	\$.02	\$.03	\$.03	
<b>Globex</b>	NA	\$.02	\$.03	\$.03	\$.03
<b>ClearPort</b>		\$.02		\$.03	

**GROUP 2:**

NI	NEPOOL	Peak	ISO New England Internal Hub Peak LMP Swap Futures
JM	PJM	Peak	PJM Peak Calendar-Month LMP Swap Futures
UM	PJM	Peak	PJM Northern Illinois Hub Peak Calendar-Month LMP Swap Futures
VM	PJM	Peak	PJM AEP Dayton Hub Peak Calendar-Month LMP Swap Futures
EM	MISO	Peak	Midwest ISO Indiana Hub (formerly Cinergy Hub) 5 MW Off Peak Calendar-Month Day Ahead Swap Futures

Exchange Fees					
	Member Day	Member	Cross Division	Non-Member	IIP
<b>Pit</b>	NA	\$4.00	\$4.00	\$4.00	
<b>Globex</b>	NA	\$4.00	\$4.00	\$4.00	\$4.00
<b>ClearPort</b>		\$4.00		\$4.00	

**GROUP 3**

D3	NYISO	Peak	NYISO Zone J 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures
D7	PJM	Peak	PJM AEP Dayton Hub Peak Calendar-Month Day-Ahead LMP Swap Futures
H5	MISO	Peak	Midwest ISO Indiana Hub (formerly Cinergy Hub) 5 MW Peak Calendar-Month Day-Ahead Swap Futures
J4	PJM	Peak	PJM Western Hub Peak Calendar-Month Day-Ahead LMP Swap Futures
K3	NYISO	Peak	NYISO Zone A 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures
N3	PJM	Peak	PJM Northern Illinois Hub Peak Calendar-Month Day-Ahead LMP Swap Futures
T3	NYISO	Peak	NYISO Zone G 5 MW Peak Calendar-Month Day-Ahead LBMP Swap Futures
PDD	MISO	Peak	Midwest ISO Indiana Hub 5 MW Peak Calendar-Day Day-Ahead Swap Futures
PTD	MISO	Peak	Midwest ISO Indiana Hub 5 MW Peak Calendar-Day Real-Time Swap Futures

Exchange Fees					
	Member Day	Member	Cross Division	Non-Member	IIP
<b>Pit</b>	NA	\$.35	\$.37	\$.40	
<b>Globex</b>	NA	\$.35	\$.37	\$.40	\$.37
<b>ClearPort</b>		\$.35		\$.40	

