



## Special Executive Report

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**DATE:** December 22, 2014

**SER #:** 7178

**SUBJECT: Amendments to Listing Schedule within Currently Established Trading Cycle for Thirteen (13) Electricity Futures and Option Contracts**

Earlier today, Monday, December 22, 2014, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) amended the listing schedules for thirteen (13) electricity futures and option contracts within their previously established trading cycles. For twelve (12) contracts, the listing schedules were amended on CME Globex only. For one (1) electricity futures contract, NYMEX amended the listing schedule on all trading and clearing venues.

Please refer to SER #7179 regarding the delisting of certain contract months and last listed contract months for twenty-four (23) electricity futures and option contracts.

The twelve (12) contracts where the listing schedules were amended on CME Globex only are shown below.

Contract	Rulebook Chapter	Clearing Code	Current CME ClearPort/Floor Listing Cycle	Current CME Globex Listing Cycle	New CME Globex Listing Cycle and Last Listed Contract Month
MISO Indiana Hub (formerly Cinergy Hub) Off-Peak LMP Futures	774A	EJ	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.	36 consecutive months	Up to 36 consecutive months through December 2018
MISO Indiana Hub (formerly Cinergy Hub) Real-Time Peak Calendar-Month 2.5 MW Futures	774	EM	72 consecutive months	36 consecutive months	Up to 36 consecutive months through December 2018
PJM Off-Peak Calendar-Month LMP Futures	635A	JP	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.	36 consecutive months	Up to 36 consecutive months through December 2018

NYISO Zone J Off-Peak LBMP Futures	618A	KK	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year	36 consecutive months	Up to 36 consecutive months through December 2017
ISO New England Mass Hub Off-Peak LMP Futures	756A	KI	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.	36 consecutive months	Up to 36 consecutive months through December 2017
NYISO Zone J Peak LBMP Futures	618	KJ	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year	36 consecutive months	Up to 36 consecutive months through December 2017
ISO New England Mass Hub Day-Ahead Peak Calendar-Month 2.5 MW Futures	756	NI	72 consecutive months	36 consecutive months	Up to 36 consecutive months through December 2017
PJM Northern Illinois Hub Real-Time Peak Calendar-Month 2.5 MW Futures	762	UM	72 consecutive months	36 consecutive months	Up to 36 consecutive months through December 2017
PJM AEP Dayton Hub Real-Time Peak Calendar-Month 2.5 MW Futures	765	VM	72 consecutive months	36 consecutive months	Up to 36 consecutive months through December 2017
PJM AEP Dayton Hub Off-Peak LMP Futures	765A	VP	Current year plus the next five calendar years with a new calendar year added following the termination of trading in the December contract month of the current year.	36 consecutive months	Up to 36 consecutive months through December 2017
PJM Calendar-Month LMP Option	380	JO	60 consecutive months	1 month	1 month through May 2016
PJM 50 MW Calendar-Month LMP Option	312	PML	72 consecutive months	18 consecutive months	Up to 18 consecutive months through December 2016

The listing schedule for the PJM Western Hub Real-Time Peak Calendar-Month 2.5 MW Futures contract (Clearing Code JM) was amended on all venues, as specified below.

Contract	Rulebook Chapter	Clearing Code	CME Globex Code	Current CME Globex Listing Cycle	Current CME ClearPort/Floor Listing Cycle	New CME Globex Listing Cycle	New CME ClearPort/Floor Listing Cycle and Last Listed Contract Month
PJM Western Hub Real-Time Peak Calendar-Month 2.5 MW Futures	635	JM	JML	36 consecutive months	All months in the current calendar year plus the next five calendar years. A new calendar year of months will be added following the termination of trading in the December contract of the current year.	Up to 36 consecutive months, if possible, through December 2019	All months through December 2019

The Commodity Futures Trading Commission (CFTC) will be notified of the amended listing schedule for these contracts during the week of December 29, 2014, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

Greg Price

[Gregory.Price@cmegroup.com](mailto:Gregory.Price@cmegroup.com)

(212) 299-2625