



Special Executive Report

DATE: December 22, 2014

SER#: 7179

SUBJECT: Delisting Certain Contract Months in Twenty-Three (23) Electricity Futures and Options Contracts

Earlier today, Monday, December 22, 2014, the New York Mercantile Exchange, Inc. (NYMEX or Exchange) delisted certain previously-listed contract months of twenty-three (23) electricity futures and option contracts in on its trading and clearing venues, as set out in the table below. There was no open interest in the delisted contract months.

Please refer to SER #7178 regarding amendments to the listing cycles and the last listed contract for thirteen (13) electricity futures and option contracts.

The last listed contract month by trading or clearing venue for each contract is also noted in the table below.

Contract Code	Rulebook Chapter	Contract Name	Current Listing Schedule by Venue	Last Listed Contract Month by Venue effective December 22, 2014	Contract Months To Be Delisted by Venue effective December 22, 2014
4S	178	PJM Western Hub 50 MW Peak Calendar-Month Real-Time LMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	All Venues: December 2015	All Venues: January 2016 and beyond
FTM	1073	MISO Indiana Hub Real-Time Off-Peak Calendar-Month 5 MW Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	All Venues: December 2016	All Venues: January 2017 and beyond

PTM	1071	MISO Indiana Hub Real-Time Peak Calendar-Month 5 MW Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 72 consecutive months	All Venues: December 2015	All Venues: January 2016 and beyond
EJ	774A	MISO Indiana Hub (formerly Cinergy Hub) Off-Peak LMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	CME ClearPort/Floor: December 2018	CME ClearPort/Floor: January 2019 and beyond
EM	774	MISO Indiana Hub (formerly Cinergy Hub) Real-Time Peak Calendar-Month 2.5 MW Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 72 consecutive months	CME ClearPort/Floor: December 2018	CME ClearPort/Floor: January 2019 and beyond
JP	635A	PJM Off-Peak Calendar-Month LMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	CME ClearPort/Floor: December 2018	CME ClearPort/Floor: January 2019 and beyond
FDM	1072	MISO Indiana Hub Day-Ahead Off-Peak Calendar-Month 5 MW Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	All Venues: December 2014	All Venues: January 2015 and beyond

KA	616	NYISO Zone A Peak LBMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	All Venues: December 2016	All Venues: January 2017 and beyond
KB	616A	NYISO Zone A Off-Peak LBMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	All Venues: December 2016	All Venues: January 2017 and beyond
KG	617	NYISO Zone G Peak LBMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	All Venues: December 2016	All Venues: January 2017 and beyond
KH	617A	NYISO Zone G Off-Peak LBMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	All Venues: December 2016	All Venues: January 2017 and beyond

KK	618A	NYISO Zone J Off-Peak LBMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	CME ClearPort/Floor: December 2017	CME ClearPort/Floor: January 2018 and beyond
UO	762A	PJM Northern Illinois Hub Off-Peak LMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	All Venues: December 2016	All Venues: January 2017 and beyond
KI	756A	ISO New England Mass Hub Off-Peak LMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	CME ClearPort/Floor: December 2017	CME ClearPort/Floor: January 2018 and beyond
KJ	618	NYISO Zone J Peak LBMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	CME ClearPort/Floor: December 2017	CME ClearPort/Floor: January 2018 and beyond
NI	756	ISO New England Mass Hub Day-Ahead Peak Calendar-Month 2.5 MW Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 72 consecutive months	CME ClearPort/Floor: December 2017	CME ClearPort/Floor: January 2018 and beyond

UM	762	PJM Northern Illinois Hub Real-Time Peak Calendar-Month 2.5 MW Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 72 consecutive months	CME ClearPort/Floor: December 2017	CME ClearPort/Floor: January 2018 and beyond
VM	765	PJM AEP Dayton Hub Real-Time Peak Calendar-Month 2.5 MW Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 72 consecutive months	CME ClearPort/Floor: December 2017	CME ClearPort/Floor: January 2018 and beyond
VP	765A	PJM AEP Dayton Hub Off-Peak LMP Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 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.	CME ClearPort/Floor: December 2017	CME ClearPort/Floor: January 2018 and beyond
PDM	1070	MISO Indiana Hub Day-Ahead Peak Calendar-Month 5 MW Futures	CME Globex: 36 consecutive months CME ClearPort/Floor: 72 consecutive months	All Venues: June 2016	All Venues: July 2016 and beyond
JO	380	PJM Calendar – Month LMP Option	CME Globex: 1 month CME ClearPort/Floor: 60 consecutive months	CME ClearPort/Floor: May 2016	CME ClearPort/Floor: June 2016 and beyond
6O	354	PJM Electricity Option on Calendar Futures Strip	CME Globex: 3 one-year strips CME ClearPort/Floor: 5 one-year strips	All Venues: January 2016	All Venues: January 2017 and beyond
PML	312	MISO Indiana Hub (formerly Cinergy Hub) Off-Peak LMP Futures	CME Globex: 18 consecutive months CME ClearPort/Floor: 72 consecutive months	CME ClearPort/Floor: December 2016	CME ClearPort/Floor: January 2017 and beyond

Please refer questions on this subject to:

Greg Price

Gregory.Price@cme.com

(212) 299-2625