



Special Executive Report

DATE: December 21, 2015

SER#: 7494

SUBJECT: Delisting of PJM Electricity Option on Calendar Futures Strip

Earlier today, Monday, December 21, 2015, New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) delisted the PJM Electricity Option on Calendar Futures Strip contract as set out in the table below. The delisting of this contract is a result of the Exchange’s prior announcement on December 31, 2014, that the last listed contract month for this contract shall be January 2016.

Contract	Rule Chapter	Globex Code	Clearing Code
PJM Electricity Option on Calendar Futures Strip	354	A6O	6O

The Exchange previously notified the Commodity Futures Trading Commission (“CFTC”) of the delisting of previously listed contract months of this contract (NYMEX Submission No. 14-387R dated December 31, 2014). The CFTC will be notified of the delisting of this product during the week of December 28, 2015, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

This contract was listed for trading on CME Globex and the NYMEX trading floor as well as for submission for clearing via CME ClearPort.

The contract rule chapter and terms and conditions were deleted from the Exchange rulebook. Additionally, the terms and conditions of the contract being delisted were deleted from the Exchange’s website and the Position Limit, Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the NYMEX Rulebook was also removed from the Exchange rulebook. All other references to the contract have been deleted from the NYMEX Rulebook and all trading specifications have been removed from the Exchange’s website.

Please refer questions on this subject to:

Gregory Price

Gregory.Price@cmegroup.com

(212) 299-2625