

April 14, 2014

VIA E-MAIL

Ms. Melissa Jurgens
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding the Delisting
of Six (6) PJM Electricity Futures Contracts.
NYMEX Submission No. 14-087**

Dear Ms. Jurgens,

New York Mercantile Exchange, Inc. (“NYMEX” or “Exchange”) is notifying the Commodity Futures Trading Commission (“CFTC” or “Commission”) that it is self-certifying the delisting of six (6) PJM electricity futures contracts effective immediately, as set out in the table below:

Product Name	Clearing Code	NYMEX Rule Chapter
PJM DOM Zone Peak Calendar-Month Day-Ahead LMP Futures	R5	274
PJM DOM Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	U1	275
PJM ATSI Zone 5 MW Peak Calendar-Day Day-Ahead Futures	DPD	1140
PJM ATSI Zone 5 MW Peak Calendar-Day Real-Time Futures	DPR	1141
PJM ATSI Zone 5 MW Off-Peak Calendar-Day Day-Ahead Futures	DOD	1142
PJM ATSI Zone 5 MW Off-Peak Calendar-Day Real-Time Futures	DOR	1143

These contracts will be delisted from CME Globex, CME ClearPort and Open Outcry, the venues on which they were listed. There is no open interest in these contracts.

NYMEX business staff responsible for the delisting of the contracts and the NYMEX Legal Department collectively reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA” or “Act”). During the review, NYMEX staff identified that the delisting of the contracts may have some bearing on the following Core Principles:

- Emergency Authority: There is no open interest in these contracts, and therefore there will be no market disruption related to their delisting.
- Availability of General Information: Notice will be made of the contracts’ delisting, and upon delisting, the terms and conditions of these contracts will no longer be available to the marketplace.

Pursuant to Section 5c(c) of the CEA and CFTC Regulation 40.6(a), the Exchange hereby certifies that the delisting of these contracts complies with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the Exchange's website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact me at (212) 299-2200 or via e-mail at Christopher.Bowen@cmegroup.com.

Sincerely,

/s/Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Appendix A – Amendments to NYMEX Position Limit Table (attached under separate cover)
Appendix B – NYMEX Rulebook Revision

Appendix A

Amendments to NYMEX Chapter 5 Position Limit Table

(Attached Under Separate Cover)

Appendix B

(strikethrough indicates deletion)

Chapter 274 **PJM DOM Zone Peak Calendar-Month Day-Ahead LMP Futures**

274.01. SCOPE OF CHAPTER

~~The provisions of these Rules shall apply to all contracts listed on the Exchange for cash settlement based on the Floating Price.~~

274.02. FLOATING PRICE

~~The Floating Price for each contract month will be equal to the arithmetic average of the PJM DOM Zone Day-Ahead LMP for peak hours provided by PJM Interconnection, LLC (PJM) for the contract month. For settlement of this contract, the prices provided by PJM will be considered final on the payment date stated in Rule 274.10 and will not be subject to any further adjustment.~~

274.03. PEAK DAYS

~~“Peak day” shall mean a Monday through Friday, excluding North American Electric Reliability Corporation holidays.~~

274.04. PEAK HOURS

~~From Hour-Ending (HE) 0800 Eastern Prevailing Time (EPT) through HE 2300 EPT.~~

274.05. CONTRACT QUANTITY AND VALUE

~~The contract quantity shall be 80 Megawatt hours (MWh) and is based on 5 megawatts for peak daily hours.~~

~~Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of peak days in the month.~~

~~Each futures contract shall be valued at the contract quantity multiplied by the settlement price.~~

274.06. CONTRACT MONTHS

~~Trading shall be conducted in contracts in such months as shall be determined by the Exchange.~~

274.07. PRICES AND FLUCTUATIONS

~~Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.05 per MWh. There shall be no maximum price fluctuation.~~

274.08. TERMINATION OF TRADING

~~Trading shall cease on the last business day of the contract month.~~

274.09. FINAL SETTLEMENT

~~Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract.~~

274.10. PAYMENT DATE

~~Five (5) business days following each contract month.~~

Chapter 275

PJM DOM Zone Off-Peak Calendar-Month Day-Ahead LMP Futures

275.01. SCOPE OF CHAPTER

The provisions of these rules shall apply to all contracts bought or sold on the Exchange for cash settlement based on the Floating Price.

275.02. FLOATING PRICE

The Floating Price will be determined for each contract month. The Floating Price will be equal to the arithmetic average of the PJM DOM Zone Day Ahead LMP provided by PJM Interconnection, LLC (PJM) for all off peak hours in the contract month. For settlement of this contract, the prices provided by PJM will be considered final on the payment day stated in Rule 275.09 and will not be subject to any further adjustment.

275.03. OFF-PEAK DAYS AND HOURS

Off-Peak shall mean Monday through Friday Hour Ending (HE) 0100-0700 and 2400 Eastern Prevailing Time (EPT) Saturday Sunday HE 0100-2400 EPT including North American Electric Reliability Corporation holidays.

275.04. CONTRACT QUANTITY AND VALUE

The contract quantity shall be 5 Megawatts hours (MWh). Transaction sizes for trading in any delivery month shall be restricted to whole number multiples of the number of off-peak hours in the month.

Each futures contract shall be valued at the contract quantity multiplied by the settlement price.

275.05. CONTRACT MONTHS

Trading shall be conducted in contracts in such months as shall be determined by the Exchange.

275.06. PRICES AND FLUCTUATIONS

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.05 per MWh. There shall be no maximum price fluctuation.

275.07. TERMINATION OF TRADING

Trading shall cease on the last business day of the contract month.

275.08. FINAL SETTLEMENT

Delivery under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract month, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract month.

275.09. PAYMENT DATE

Five (5) business days following each contract month.

Chapter 1140

PJM ATSI Zone 5 MW Peak Calendar-Day Day-Ahead Futures

1140100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

1140101. CONTRACT SPECIFICATIONS

The Floating Price for each contract day will be equal to the arithmetic average of the PJM ATSI Zone Day-Ahead LMP for peak hours provided by PJM Interconnection, LLC (PJM), for the contract day. For settlement of this contract, the prices provided by PJM will be considered final on the Payment Date and will not be subject to any further adjustment.

1140102. TRADING SPECIFICATIONS

The number of days open for trading at a given time shall be determined by the Exchange.

1140102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

1140102.B. Trading Unit

The contract quantity shall be 80 Megawatt hours (MWh) and is based on 5 megawatts for peak daily hours. Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

1140102.C. Peak Days and Peak Hours

Peak day shall mean a Monday through Friday, excluding North American Electric Reliability Corporation holidays. Peak hour shall mean from Hour Ending (HE) 0800 Eastern Prevailing Time (EPT) through HE 2300 EPT.

1140102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.05 per MWh.

1140102.E. Position Limits and Position Accountability

For purposes of calculating compliance with position limits, each contract will be aggregated with positions held in PJM ATSI Zone 5 MW Peak Calendar Month Day-Ahead futures. Each position in the contract will be calculated as a single position in the PJM ATSI Zone 5 MW Peak Calendar Month Day-Ahead futures contract.

In accordance with Rule 559, no person shall own or control positions in excess of 10,000 (PJM ATSI Zone 5 MW Peak Calendar Month Day-Ahead futures) contracts net long or net short in the spot month.

In accordance with Rule 560:

1. the all months accountability level shall be 70,000 (PJM ATSI Zone 5 MW Peak Calendar Month Day-Ahead futures) contracts net long or net short in all months combined;
2. the any one month accountability level shall be 50,000 (PJM ATSI Zone 5 MW Peak Calendar Month Day-Ahead futures) contracts net long or net short in any single contract month excluding the spot month.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

1140102.F. Termination of Trading

Trading shall cease on the business day that is the peak day. When the peak day is not a business day, trading shall cease on the previous business day.

1140102.G. Payment Date

Payment Date shall be five (5) business days following termination of trading.

1140103. FINAL SETTLEMENT

~~Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract day, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract day.~~

1140104. DISCLAIMER

~~NYMEX, ITS AFFILIATES AND PJM MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AS TO THE RESULTS TO BE OBTAINED BY ANY PERSON OR ENTITY FROM USE OF THE PRICE ASSESSMENT, TRADING AND/OR CLEARING BASED ON THE PRICE ASSESSMENT, OR ANY DATA INCLUDED THEREIN IN CONNECTION WITH THE TRADING AND/OR CLEARING OF THE CONTRACT, OR, FOR ANY OTHER USE. NYMEX, ITS AFFILIATES AND PJM MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AND HEREBY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE PRICE ASSESSMENT OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL NYMEX, ITS AFFILIATES OR PJM HAVE ANY LIABILITY FOR ANY LOST PROFITS OR INDIRECT, PUNITIVE, SPECIAL OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.~~

Chapter 1141

PJM ATSI Zone 5 MW Peak Calendar-Day Real-Time Futures

1141100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

1141101. CONTRACT SPECIFICATIONS

The Floating Price for each contract day will be equal to the arithmetic average of the PJM ATSI Zone Real-Time LMP for peak hours provided by PJM Interconnection, LLC (PJM), for the contract day. For settlement of this contract, the prices provided by PJM will be considered final on the Payment Date and will not be subject to any further adjustment.

1141102. TRADING SPECIFICATIONS

The number of days open for trading at a given time shall be determined by the Exchange.

1141102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

1141102.B. Trading Unit

The contract quantity shall be 80 Megawatt hours (MWh) and is based on 5 megawatts for peak daily hours. Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

1141102.C. Peak Days and Peak Hours

Peak day shall mean a Monday through Friday, excluding North American Electric Reliability Corporation holidays. Peak hour shall mean from Hour Ending (HE) 0800 Eastern Prevailing Time (EPT) through HE 2300 EPT.

1141102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.05 per MWh.

1141102.E. Position Limits and Position Accountability

For purposes of calculating compliance with position limits, each contract will be aggregated with positions held in PJM ATSI Zone 5 MW Peak Calendar-Month Real-Time futures. Each position in the contract will be calculated as a single position in the PJM ATSI Zone 5 MW Peak Calendar-Month Real-Time Futures contract.

In accordance with Rule 559, no person shall own or control positions in excess of 7,000 (PJM ATSI Zone 5 MW Peak Calendar-Month Real-Time Futures) contracts net long or net short in the spot month.

In accordance with Rule 560:

3. the all months accountability level shall be 49,000 (PJM ATSI Zone 5 MW Peak Calendar-Month Real-Time Futures) contracts net long or net short in all months combined;
4. the any one month accountability level shall be 35,000 (PJM ATSI Zone 5 MW Peak Calendar-Month Real-Time Futures) contracts net long or net short in any single contract month excluding the spot month.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

1141102.F. Termination of Trading

Trading shall cease on the business day that is the peak day. When the peak day is not a business day, trading shall cease on the previous business day.

1141102.G. Payment Date

Payment Date shall be five (5) business days following termination of trading.

1141103. FINAL SETTLEMENT

~~Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract day, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract day.~~

1141104. DISCLAIMER

~~NYMEX, ITS AFFILIATES AND PJM MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AS TO THE RESULTS TO BE OBTAINED BY ANY PERSON OR ENTITY FROM USE OF THE PRICE ASSESSMENT, TRADING AND/OR CLEARING BASED ON THE PRICE ASSESSMENT, OR ANY DATA INCLUDED THEREIN IN CONNECTION WITH THE TRADING AND/OR CLEARING OF THE CONTRACT, OR, FOR ANY OTHER USE. NYMEX, ITS AFFILIATES AND PJM MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AND HEREBY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE PRICE ASSESSMENT OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL NYMEX, ITS AFFILIATES OR PJM HAVE ANY LIABILITY FOR ANY LOST PROFITS OR INDIRECT, PUNITIVE, SPECIAL OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.~~

Chapter 1142

PJM ATSI Zone 5 MW Off-Peak Calendar-Day Day-Ahead Futures

1142100. SCOPE OF CHAPTER

~~The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.~~

1142101. CONTRACT SPECIFICATIONS

~~The Floating Price for each contract day will be equal to the arithmetic average of the PJM ATSI Zone Day-Ahead LMP for Off-Peak hours provided by PJM Interconnection, LLC (PJM), for the contract day. For settlement of this contract, the prices provided by PJM will be considered final on the Payment Date and will not be subject to any further adjustment.~~

1142102. TRADING SPECIFICATIONS

~~The number of days open for trading at a given time shall be determined by the Exchange.~~

1142102.A. Trading Schedule

~~The hours of trading for this contract shall be determined by the Exchange.~~

1142102.B. Trading Unit

~~The contract quantity shall be 5 Megawatt hours (MWh). Each futures contract shall be valued as the contract quantity multiplied by the settlement price.~~

1142102.C. Off-Peak Days and Off-Peak Hours

~~Off-Peak shall mean Monday through Friday Hour Ending (HE) 0100-0700 and 2400 Eastern Prevailing Time (EPT) and Saturday-Sunday HE 0100-2400 EPT including North American Electric Reliability Corporation holidays.~~

1142102.D. Price Increments

~~Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.05 per MWh.~~

1142102.E. Position Limits and Position Accountability

~~For purposes of calculating compliance with position limits, each contract will be aggregated with positions held in PJM ATSI Zone 5 MW Off-Peak Calendar-Month Day-Ahead futures. Each position in the contract will be calculated as a single position in the PJM ATSI Zone 5 MW Off-Peak Calendar-Month Day-Ahead futures contract.~~

~~In accordance with Rule 559, no person shall own or control positions in excess of 170,000 (PJM ATSI Zone 5 MW Off-Peak Calendar-Month Day-Ahead futures) contracts net long or net short in the spot month.~~

~~In accordance with Rule 560:~~

~~5. the all-months accountability level shall be 1,190,000 (PJM ATSI Zone 5 MW Off-Peak Calendar-Month Day-Ahead futures) contracts net long or net short in all months combined;~~

~~6. the any-one month accountability level shall be 850,000 (PJM ATSI Zone 5 MW Off-Peak Calendar-Month Day-Ahead futures) contracts net long or net short in any single contract month excluding the spot month.~~

~~Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.~~

1142102.F. Termination of Trading

~~Trading shall cease on the business day that is the off-peak day. When the off-peak day is not a business day, trading shall cease on the previous business day.~~

1142102.G. Payment Date

~~Payment Date shall be five (5) business days following termination of trading.~~

1142103. FINAL SETTLEMENT

~~Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract day, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract day.~~

1142104. DISCLAIMER

~~NYMEX, ITS AFFILIATES AND PJM MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AS TO THE RESULTS TO BE OBTAINED BY ANY PERSON OR ENTITY FROM USE OF THE PRICE ASSESSMENT, TRADING AND/OR CLEARING BASED ON THE PRICE ASSESSMENT, OR ANY DATA INCLUDED THEREIN IN CONNECTION WITH THE TRADING AND/OR CLEARING OF THE CONTRACT, OR, FOR ANY OTHER USE. NYMEX, ITS AFFILIATES AND PJM MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AND HEREBY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE PRICE ASSESSMENT OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL NYMEX, ITS AFFILIATES OR PJM HAVE ANY LIABILITY FOR ANY LOST PROFITS OR INDIRECT, PUNITIVE, SPECIAL OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.~~

Chapter 1143

PJM ATSI Zone 5 MW Off-Peak Calendar-Day Real-Time Futures

1143100. SCOPE OF CHAPTER

The provisions of these rules shall apply to all futures contracts bought or sold on the Exchange for cash settlement based on the Floating Price. The procedures for trading, clearing and cash settlement of this contract, and any other matters not specifically covered herein shall be governed by the general rules of the Exchange.

1143101. CONTRACT SPECIFICATIONS

The Floating Price for each contract day will be equal to the arithmetic average of the PJM ATSI Zone Real-Time LMP for Off-Peak hours provided by PJM Interconnection, LLC (PJM), for the contract day. For settlement of this contract, the prices provided by PJM will be considered final on the Payment Date and will not be subject to any further adjustment.

1143102. TRADING SPECIFICATIONS

The number of days open for trading at a given time shall be determined by the Exchange.

1143102.A. Trading Schedule

The hours of trading for this contract shall be determined by the Exchange.

1143102.B. Trading Unit

The contract quantity shall be 5 Megawatt hours (MWh). Each futures contract shall be valued as the contract quantity multiplied by the settlement price.

1143102.C. Off-Peak Days and Off-Peak Hours

Off-Peak shall mean Monday through Friday Hour Ending (HE) 0100-0700 and 2400 Eastern Prevailing Time (EPT) and Saturday-Sunday HE 0100-2400 EPT including North American Electric Reliability Corporation holidays.

1143102.D. Price Increments

Prices shall be quoted in U.S. dollars and cents per MWh. The minimum price fluctuation shall be \$0.05 per MWh.

1143102.E. Position Limits and Position Accountability

For purposes of calculating compliance with position limits, each contract will be aggregated with positions held in PJM ATSI Zone 5 MW Off-Peak Calendar-Month Real-Time futures. Each position in the contract will be calculated as a single position in the PJM ATSI Zone 5 MW Off-Peak Calendar-Month Real-Time futures contract.

In accordance with Rule 559, no person shall own or control positions in excess of 110,000 (PJM ATSI Zone 5 MW Off-Peak Calendar-Month Real-Time futures) contracts net long or net short in the spot month.

In accordance with Rule 560:

7. the all-months accountability level shall be 770,000 (PJM ATSI Zone 5 MW Off-Peak Calendar-Month Real-Time futures) contracts net long or net short in all months combined;
8. the any-one month accountability level shall be 550,000 (PJM ATSI Zone 5 MW Off-Peak Calendar-Month Real-Time futures) contracts net long or net short in any single contract month excluding the spot month.

Refer to Rule 559 for requirements concerning the aggregation of positions and allowable exemptions from the specified position limits.

1143102.F. Termination of Trading

Trading shall cease on the business day that is the off-peak day. When the off-peak day is not a business day, trading shall cease on the previous business day.

1143102.G. Payment Date

Payment Date shall be five (5) business days following termination of trading.

1143103. FINAL SETTLEMENT

~~Final settlement under the contract shall be by cash settlement. Final settlement, following termination of trading for a contract day, will be based on the Floating Price. The final settlement price will be the Floating Price calculated for each contract day.~~

1143104. DISCLAIMER

~~NYMEX, ITS AFFILIATES AND PJM MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AS TO THE RESULTS TO BE OBTAINED BY ANY PERSON OR ENTITY FROM USE OF THE PRICE ASSESSMENT, TRADING AND/OR CLEARING BASED ON THE PRICE ASSESSMENT, OR ANY DATA INCLUDED THEREIN IN CONNECTION WITH THE TRADING AND/OR CLEARING OF THE CONTRACT, OR, FOR ANY OTHER USE. NYMEX, ITS AFFILIATES AND PJM MAKE NO WARRANTIES, EXPRESS OR IMPLIED, AND HEREBY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE WITH RESPECT TO THE PRICE ASSESSMENT OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL NYMEX, ITS AFFILIATES OR PJM HAVE ANY LIABILITY FOR ANY LOST PROFITS OR INDIRECT, PUNITIVE, SPECIAL OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.~~

Contract Name	Rule Chapter	Commodity Code	Contract Size	Contract Units	Type
PJM ATSI Zone 5 MW Off Peak Calendar Day Day Ahead Futures	1142	DOD	5	MWh	Futures
PJM ATSI Zone 5 MW Off Peak Calendar Day Real Time Futures	1143	DOR	5	MWh	Futures
PJM ATSI Zone 5 MW Peak Calendar Day Day Ahead Futures	1140	DPD	80	MWh	Futures
PJM ATSI Zone 5 MW Peak Calendar Day Real Time Futures	1141	DPR	80	MWh	Futures
PJM DOM Zone Peak Calendar Month Day Ahead LMP Futures	274	R5	80	MWh	Futures
PJM DOM Zone Off Peak Calendar Month Day Ahead LMP Futures	275	U1	5	MWh	Futures

Settlement	Group	Diminishing Balance Contract	Reporting Level	Spot-Month position comprised of futures and deliveries	Spot-Month Aggregate Into Futures Equivalent Leg (1)	Spot-Month Aggregate Into Futures Equivalent Leg (2)	Spot-Month Aggregate Into Ratio Leg (1)	Spot-Month Aggregate Into Ratio Leg (2)
Financially Settled Futures	Power		25		MOD		1 DOD : 1 MOD	
Financially Settled Futures	Power		25		MOR		1 DOR : 1 MOR	
Financially Settled Futures	Power		25		MPD		1 DPD : 1 MPD	
Financially Settled Futures	Power		25		MPP		1 DPR : 1 MPR	
Financially Settled Futures	Power		25		R5			
Financially Settled Futures	Power		25		U1			

Spot-Month Accountability Level	Daily Accountability Level (For Daily Contract)	Initial Spot- Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
		170,000
		148,730
		10,020
		10,020
		13,780
		211,830

Spot-Month

Initial Spot-Month Limit Effective Date

~~For MOD: Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month~~

~~For MOR: Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month~~

~~For MPD: Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month~~

~~For MPR: Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month~~

~~Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month~~

~~Effective as of the opening of trading on the first business day when a contract month becomes the first nearby month~~

Single Month								
Spot-Month Limit (In Contract Units) Leg (1) / Leg (2)	Single Month Aggregate Into Futures Equivalent Leg (1)	Single Month Aggregate Into Futures Equivalent Leg (2)	Single Month Aggregate Into Ratio Leg (1)	Single Month Aggregate Into Ratio Leg (2)	Single Month Accountability Level Leg (1) / Leg (2)	Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)	All Month Aggregate Into Futures Equivalent Leg (1)	All Month Aggregate Into Futures Equivalent Leg (2)
850,000	MOD		1-DOD:1-MOD		850,000		MOD	
743,650	MOR		1-DOR:1-MOR		550,000		MOR	
801,600	MPD		1-DPD:1-MPD		50,000		MPD	
801,600	MPR		1-DPR:1-MPR		35,000		MPR	
1,102,400	R5				41,340		R5	
1,059,150	U1				635,490		U1	

All Month

All Month Aggregate Into Ratio Leg (1)	All Month Aggregate Into Ratio Leg (2)	All Month Accountability Level Leg (1) / Leg (2)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
1-DOD : 1-MOD		1,190,000	
1-DOR : 1-MOR		770,000	
1-DPD : 1-MPD		70,000	
1-DPR : 1-MPR		49,000	
		68,900	
		1,059,150	