

July 11, 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 of Amendments to Ninety-Eight (98)

**Electricity Futures.** 

**NYMEX Submission No. 14-232** 

Dear Ms. Jurgens:

New York Mercantile Exchange, Inc. ("NYMEX" or "Exchange") is notifying the Commodity Futures Trading Commission ("CFTC" or "Commission") that it is amending the termination of trading rules for ninety-eight (98) electricity futures contracts, effective July 27, 2014, for trade date July 28, 2014. Specifically, the termination of trading rules are being amended to allow an earlier termination on the CME Globex trading platform. The termination of trading schedule for open outcry trading on the NYMEX trading floor and for submission for clearing through CME ClearPort will remain unchanged. These amendments are being made to more clearly distinguish the contract specifications from the trading functionalities available to these contracts based on the type of futures contract (i.e. monthly, daily, etc.). As of the date of this filing, there is no open interest in the contracts resulting from trading on CME Globex. Thus, an earlier termination of trading on CME Globex will not negatively affect traders or their positions.

In general, day-ahead daily contracts will cease trading on CME Globex at 4:15 p.m. Chicago Time/CT on the business day prior to the contract day. Day-ahead monthly contracts will cease trading on CME Globex at 4:15 p.m. CT on the last business day of the month preceding the contract month.

Real-time daily contracts will cease trading on CME Globex at 11:59 p.m. local time of the associated independent system operator/regional transmission organization on the contract day. If that time is not within CME Globex regular trading hours, real-time daily contracts will cease trading on CME Globex at 4:15 p.m. CT on the nearest business day on or before the contract day. For example and assuming no holidays, Sunday through Thursday real-time daily contracts will cease trading at 11:59 p.m. local time on the calendar day that is the contract day, which is technically the next business day (trade date) on CME Globex. Friday and Saturday real-time daily contracts will cease trading at 4:15 p.m. CT on Friday.

Real-time monthly contracts will cease trading on CME Globex at 11:59 p.m. local time on the last calendar day of the month preceding the contract month. If that time is not within CME Globex regular trading hours, real-time monthly contracts will cease trading on CME Globex at 4:15 p.m. CT on the nearest business day on or before the last calendar day of the month preceding the contract month. For example and assuming no holidays, if the last calendar day of the month preceding the contract month falls on a Sunday through Thursday, a real-time monthly contract will cease trading at 11:59 p.m. local time on that day. If the last day of the month prior to the contract month falls on a Friday or Saturday, the real-time monthly contract will cease trading on CME Globex at 4:15 p.m. CT on Friday.

The subject contracts are listed for trading on CME Globex and the NYMEX trading floor, as well as for submission for clearing through CME ClearPort. The trading hours for open outcry are Monday – Friday 9:00 a.m. – 2:30 p.m. New York Time/NYT (8:00 a.m. – 1:30 p.m. CT). The hours for CME Globex and CME ClearPort are Sunday – Friday 6:00 p.m. – 5:15 p.m. NYT (5:00 p.m. – 4:15 p.m. CT) with a 45-minute break each day beginning at 5:15 p.m. NYT (4:15 p.m. CT).

Contract	Clearing Code	Globex Code	Rulebook Chapter
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar- Day Futures	EHW	EAE	1045
ERCOT South 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar- Day Futures	EUP	ENP	1048
ERCOT West 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures	EWF	YWF	1046
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	EHF	YHF	1041
ERCOT South 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	EUW	EUB	1044
ERCOT West 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures	EWW	EAW	1042
ERCOT Houston 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	14	Al4	279
ERCOT South 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	M1	AM1	287
ERCOT West 345 kV Hub 5 MW Off-Peak Calendar-Day Futures	R4	AR4	291
ERCOT Houston 345 kV Hub 5 MW Peak Calendar-Day Futures	13	Al3	278
ERCOT South 345 kV Hub 5 MW Peak Calendar-Day Futures	K1	AK1	286
ERCOT West 345 kV Hub 5 MW Peak Calendar-Day Futures	R1	AR1	290
Alberta Power Pool Off-Peak Calendar-Day Futures	ALF	LAF	874
Ontario Off-Peak Calendar-Day Futures	OFD	OOD	965
Alberta Power Pool Extended Off-Peak Calendar-Day Futures	AFP	PFP	866
Alberta Power Pool Peak Calendar-Day Futures	ALP	LAP	873
Ontario Peak Calendar-Day Futures	OPD	ОРО	964
Alberta Power Pool Extended Peak Calendar-Day Futures	AXP	XPP	853
Alberta Power Pool Calendar Day 1 MW Futures	AOD	OAD	1049
MISO Michigan Hub 5 MW Off-Peak Calendar-Month Day-Ahead Futures	НМО	НОА	1135
ISO New England Connecticut Zone 5 MW Off-Peak Calendar- Month Day-Ahead LMP Futures	P3	AP3	592
ISO New England Maine Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	W2	AW2	598
ISO New England New Hampshire Zone 5 MW Off-Peak Calendar- Month Day-Ahead LMP Futures	U3	AU3	777
ISO New England North East Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	P8	AP8	596
ISO New England Rhode Island Zone 5 MW Off-Peak Calendar- Month Day-Ahead LMP Futures	U5	AU5	781
ISO New England South East Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	P5	AP5	594
ISO New England West Central Massachusetts Zone 5 MW Off- Peak Calendar-Month Day Ahead LMP Futures	L9	AL9	764

Contract	Clearing Code	Globex Code	Rulebook Chapter
MISO Illinois Hub 5 MW Off-Peak Calendar-Month Day-Ahead Futures	4R	A4R	185
NYISO Zone C 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures	A3	AA3	963
NYISO Zone E 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures	58	A58	967
NYISO Zone F 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures	4M	A4M	908
PJM AECO Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	X1	AX1	155
PJM APS Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	W4	AW4	159
PJM ATSI Zone 5 MW Off-Peak Calendar-Month Day-Ahead Futures	MOD	MDD	1138
PJM BGE Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	R3	AR3	161
PJM ComEd Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	D9	AD9	901
PJM DPL Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	E8	AE8	163
PJM Duquesne Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	D6	AD6	899
PJM JCPL Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	F2	AF2	167
PJM METED Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	46	A46	273
PJM PECO Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures	4P	A4P	183
PJM PENELEC Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	50	A50	293
PJM PEPCO Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	Q8	AQ8	169
PJM PPL Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	F5	AF5	171
PJM PSEG Zone Off-Peak Calendar-Month Day-Ahead LMP Futures	W6	AW6	173
MISO Michigan Hub 5 MW Peak Calendar-Month Day-Ahead Futures	HMW	HWA	1134
ISO New England Connecticut Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	P2	AP2	591
ISO New England Maine Zone 5 MW Peak Calendar-Month Day- Ahead LMP Futures	P9	AP9	597
ISO New England New Hampshire Zone 5 MW Peak Calendar- Month Day-Ahead LMP Futures	U2	AU2	775
ISO New England North East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	P7	AP7	595
ISO New England Rhode Island Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	U4	AU4	779
ISO New England South East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	P4	AP4	593
ISO New England West Central Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	R6	AR6	757
MISO Illinois Hub 5 MW Peak Calendar-Month Day-Ahead Futures	4Q	A4Q	184
NYISO Zone C 5 MW Peak Calendar-Month Day-Ahead LBMP Futures	Q5	AQ5	962

Contract	Clearing Code	Globex Code	Rulebook Chapter
NYISO Zone E 5 MW Peak Calendar-Month Day-Ahead LBMP		A.F.F.	000
Futures  NYISO Zone F 5 MW Peak Calendar-Month Day-Ahead LBMP	55	A55	966
Futures	4L	A4L	907
PJM AECO Zone Peak Calendar-Month Day-Ahead LMP Futures	Y1	AY1	154
PJM APS Zone Peak Calendar-Month Day-Ahead LMP Futures	S4	AS4	158
PJM ATSI Zone 5 MW Peak Calendar-Month Day-Ahead Futures	MPD	MPP	1136
PJM BGE Zone Peak Calendar-Month Day-Ahead LMP Futures	E3	AE3	160
PJM ComEd Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	D8	AD8	900
PJM DPL Zone Peak Calendar-Month Day-Ahead LMP Futures	L8	AL8	162
PJM Duquesne Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures	D5	AD5	898
PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP Futures	J2	AJ2	166
PJM METED Zone Peak Calendar-Month Day-Ahead LMP Futures	47	A47	272
PJM PECO Zone 5 MW Peak Calendar-Month Day-Ahead LMP	71	7.47	LIL
Futures	4N	A4N	182
PJM PENELEC Zone Peak Calendar-Month Day-Ahead LMP Futures	49	A49	292
PJM PEPCO Zone Peak Calendar-Month Day-Ahead LMP 5 MW	73	A43	232
Futures	R8	AR8	168
PJM PPL Zone Peak Calendar-Month Day-Ahead LMP Futures	L5	AL5	170
PJM PSEG Zone Peak Calendar-Month Day-Ahead LMP 5 MW Futures	L6	AL6	172
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	EHP	EAA	1037
ERCOT South 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	ERA	EAB	1040
ERCOT West 345 kV Hub Day-Ahead 5 MW Off-Peak Futures	EWK	YWK	1038
ERCOT Houston 345 kV Hub Day-Ahead 5 MW Peak Futures	EHE	YHE	1033
ERCOT South 345 kV Hub Day-Ahead 5 MW Peak Futures	EUE	YUE	1036
ERCOT West 345 kV Hub Day-Ahead 5 MW Peak Futures	EWE	YWE	1034
ERCOT South 345 kV Hub 5 MW Off-Peak Futures	J1	AJ1	285
ERCOT Houston 345 kV Hub 5 MW Off-Peak Futures	12	Al2	277
ERCOT West 345 kV Hub 5 MW Off-Peak Futures	01	AO1	289
ERCOT Houston 345 kV Hub 5 MW Peak Futures	l1	Al1	276
ERCOT South 345 kV Hub 5 MW Peak Futures	19	Al9	284
ERCOT West 345 kV Hub 5 MW Peak Futures	N1	AN1	288
Alberta Power Pool Extended Off-Peak Calendar-Month Futures	AEF	FEF	642
Alberta Power Pool Off-Peak Calendar-Month Futures	APF	PHF	841
MISO Minnesota Hub Off-Peak Calendar-Month LMP 5 MW Futures	LJ	AJJ	780A
PJM ATSI Zone 5 MW Off-Peak Calendar-Month Real-Time Futures	MOR	MOA	1139
MISO Illinois Hub Off-Peak Calendar-Month LMP 5 MW Futures	OJ	AOJ	778A
MISO Michigan Hub Off-Peak Calendar-Month LMP Futures	HJ	AHJ	776A
Ontario Off-Peak Calendar-Month Futures	OFM	OFF	961

Contract	Clearing Code	Globex Code	Rulebook Chapter
Alberta Power Pool Calendar Month 1 MW Futures	AOM	AQK	1050
Alberta Power Pool Extended Peak Calendar-Month Futures	AEX	PEX	606
Alberta Power Pool Peak Calendar-Month Futures	APP	APA	783
MISO Minnesota Hub Peak Calendar-Month LMP 5 MW Futures	LM	ALM	780
PJM ATSI Zone 5 MW Peak Calendar-Month Real-Time Futures	MPR	MPA	1137
MISO Illinois Hub Peak Calendar-Month LMP 5 MW Futures	ОМ	AOH	778
MISO Michigan Hub Peak Calendar-Month LMP Futures	НМ	AHM	776
Ontario Peak Calendar-Month Futures	OPM	OMM	960

NYMEX business staff responsible for the amendments to the ninety-eight (98) electricity contracts and the NYMEX legal department collectively reviewed the designated contract market ("DCM") core principles ("Core Principles") as set forth in the Commodity Exchange Act ("Act" or "CEA"). During the review, NYMEX staff identified that the amendments to the contracts may impact the following Core Principles as follows:

- Contracts Not Readily Subject to Manipulation: The contracts are being amended to more clearly distinguish the contract specifications from the trading functionalities available to these contracts based on the type of futures contract (i.e. monthly, daily, etc.). Once the CME Globex trading venue becomes unavailable, market participants will still be able to enter into and exit out of existing positions by trading on the floor or submitting a transaction for clearing through CME ClearPort. Moreover, all of the contracts have spot-month speculative position limits.
- <u>Prevention of Market Disruption</u>: An earlier termination of trading on CME Globex will more clearly distinguish the contract specifications from the trading functionalities available to these contracts based on the type of futures contract (i.e. monthly, daily, etc.).
- Availability of General Information: The Exchange will make publicly available the details of the
  contracts' amendments by publishing a notice to the marketplace. Furthermore, the Exchange
  will update the NYMEX Rulebook to reflect the amended terms and conditions of the contracts.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the amendments to the ninety-eight (98) electricity contracts comply 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 <a href="http://www.cmegroup.com/market-regulation/rule-filings.html">http://www.cmegroup.com/market-regulation/rule-filings.html</a>.

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

Sincerely,

/s/ Christopher Bowen Managing Director and Chief Regulatory Counsel

Attachment: Appendix A – Amendments to Ninety-Eight (98) Electricity Futures

#### Appendix A

#### Amendments to Electricity Futures

#### Chapter 1041

### ERCOT Houston 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures 1041.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the business day prior to the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

#### Chapter 1042

### ERCOT West 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures 1042.08. TERMINATION OF TRADING

<u>Trading on CME Globex shall cease on the business day prior to the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.</u>

#### Chapter 1044

### ERCOT South 345 kV Hub Day-Ahead 5 MW Peak Calendar-Day Futures 1044.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the business day prior to the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

#### Chapter 1045

### ERCOT Houston 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures 1045.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the business day prior to the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

#### Chapter 1046

### ERCOT West 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures 1046.07. TERMINATION OF TRADING

<u>Trading on CME Globex shall cease on the business day prior to the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.</u>

#### Chapter 1048

### ERCOT South 345 kV Hub Day-Ahead 5 MW Off-Peak Calendar-Day Futures 1048.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the business day prior to the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, 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.

#### ERCOT Houston 345 kV Hub 5 MW Peak Calendar-Day Futures

#### 278.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

#### Chapter 279

### ERCOT Houston 345 kV Hub 5 MW Off-Peak Calendar-Day Futures 279.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

#### Chapter 286

### ERCOT South 345 kV Hub 5 MW Peak Calendar-Day Futures

#### 286.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

#### Chapter 287

### ERCOT South 345 kV Hub 5 MW Off-Peak Calendar-Day Futures

#### 287.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

#### Chapter 290

#### **ERCOT West 345 kV Hub 5 MW Peak Calendar-Day Futures**

#### 290.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

## Chapter 291 ERCOT West 345 kV Hub 5 MW Off-Peak Calendar-Day Futures 291.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

# Chapter 853 Alberta Power Pool Extended Peak Calendar-Day Futures 853.08 TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 MPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

# Chapter 866 Alberta Power Pool Extended Off-Peak Calendar-Day Futures 866.07 TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 MPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

# Chapter 873 Alberta Power Pool Peak Calendar-Day Futures 873.08 TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 MPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

# Chapter 874 Alberta Power Pool Off-Peak Calendar-Day Futures 874.07 TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 MPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

## Chapter 964 Ontario Peak Calendar-Day Futures

#### 964.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 EPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

### Chapter 965 Ontario Off-Peak Calendar-Day Futures

#### 965.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 EPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. 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.

## Chapter 1049 Alberta Power Pool Calendar Day 1 MW Futures 1049.08 TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 MPT on the calendar day that is the contract day, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the contract day. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the contract day and, if the contract day is not a business day, trading shall cease on the previous business day. Trading shall cease on the business day that is the contract day. If the contract day is not a business day trading shall cease on the business day immediately preceding the contract day.

# Chapter 154 PJM AECO Zone Peak Calendar-Month Day-Ahead LMP Futures 154.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

## Chapter 155 PJM AECO Zone Off- Peak Calendar-Month Day-Ahead LMP Futures 155.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

## Chapter 158 PJM APS Zone Peak Calendar-Month Day-Ahead LMP Futures 158.08. TERMINATION OF TRADING

### PJM APS Zone Off Peak Calendar-Month Day-Ahead LMP Futures 159.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 160

## PJM BGE Zone Peak Calendar-Month Day-Ahead LMP Futures 160.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 161

## PJM BGE Zone Off Peak Calendar-Month Day-Ahead LMP Futures 161.07. TERMINATION OF TRADING

<u>Trading on CME Globex shall cease on the last business day of the month prior to the contract month.</u> <u>Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month.</u> <u>Trading shall cease the last business day of the contract month.</u>

#### Chapter 162

### PJM DPL Zone Peak Calendar-Month Day-Ahead LMP Futures 162.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 163

### PJM DPL Zone Off Peak Calendar-Month Day-Ahead LMP Futures 163.07. TERMINATION OF TRADING

<u>Trading on CME Globex shall cease on the last business day of the month prior to the contract month.</u> <u>Trading on the trading floor venue</u>, as well as submission of all block transactions, shall cease on the last business day of the contract <u>month.</u> <u>Trading shall cease the last business day of the contract month.</u>

#### Chapter 166

### PJM JCPL Zone Peak Calendar-Month Day-Ahead LMP Futures 166.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 167

## PJM JCPL Zone Off Peak Calendar-Month Day-Ahead LMP Futures 167.07. TERMINATION OF TRADING

## PJM PEPCO Zone Peak Calendar-Month Day-Ahead LMP 5 MW Futures 168.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 169

### PJM PEPCO Zone Off Peak Calendar-Month Day-Ahead LMP Futures 169.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 170

## PJM PPL Zone Peak Calendar-Month Day-Ahead LMP Futures 170.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 171

### PJM PPL Zone Off Peak Calendar-Month Day-Ahead LMP Futures 171.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 172

### PJM PSEG Zone Peak Calendar-Month Day-Ahead LMP 5 MW Futures 172.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 173

## PJM PSEG Zone Off Peak Calendar-Month Day-Ahead LMP Futures 173.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 182

## PJM PECO Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures 182.08 TERMINATION OF TRADING

## PJM PECO Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures 183.07 TERMINATIONS OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 184

## MISO Illinois Hub 5 MW Peak Calendar-Month Day-Ahead Futures 184.08 TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 185

## MISO Illinois Hub 5 MW Off-Peak Calendar-Month Day-Ahead Futures 185.07 TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 272

### PJM METED Zone Peak Calendar-Month Day-Ahead LMP Futures 272.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 273

## PJM METED Zone Off-Peak Calendar-Month Day-Ahead LMP Futures 273.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 292

### PJM PENELEC Zone Peak Calendar-Month Day-Ahead LMP Futures 292.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 293

### PJM PENELEC Zone Off-Peak Calendar-Month Day-Ahead LMP Futures 293.07. TERMINATION OF TRADING

### ISO New England Connecticut Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures

#### **591.08. TERMINATION OF TRADING**

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 592

### ISO New England Connecticut Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures

#### 592.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 593

#### ISO New England South East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures

#### **593.08. TERMINATION OF TRADING**

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 594

### ISO New England South East Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures

#### 594.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 595

#### ISO New England North East Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures

#### 595.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 596

#### ISO New England North East Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures

#### 596.07. TERMINATION OF TRADING

### ISO New England Maine Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures 597.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 598

### ISO New England Maine Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures 598.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 757

#### ISO New England West Central Massachusetts Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures

#### 757.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 764

### ISO New England West Central Massachusetts Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures

#### 764.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 775

### ISO New England New Hampshire Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures

#### 775.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 777

### ISO New England New Hampshire Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures

#### 777.07. TERMINATION OF TRADING

### ISO New England Rhode Island Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures

#### 779.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 781

### ISO New England Rhode Island Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures

#### 781.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 898

### PJM Duquesne Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures 898.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 899

### PJM Duquesne Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures 899.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 900

### PJM ComEd Zone 5 MW Peak Calendar-Month Day-Ahead LMP Futures 900.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 901

### PJM ComEd Zone 5 MW Off-Peak Calendar-Month Day-Ahead LMP Futures 901.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 907

### NYISO Zone F 5 MW Peak Calendar-Month Day-Ahead LBMP Futures 907.08. TERMINATION OF TRADING

### NYISO Zone F 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures 908.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 962

### NYISO Zone C 5 MW Peak Calendar-Month Day-Ahead LBMP Futures 962.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 963

### NYISO Zone C 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures 963.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 966

## NYISO Zone E 5 MW Peak Calendar-Month Day-Ahead LBMP Futures 966.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease the last business day of the contract month.

#### Chapter 967

### NYISO Zone E 5 MW Off-Peak Calendar-Month Day-Ahead LBMP Futures 967.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 1033

### ERCOT Houston 345 kV Hub Day-Ahead 5 MW Peak Futures

#### 1033.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 1034

#### **ERCOT West 345 kV Hub Day-Ahead 5 MW Peak Futures**

#### 1034.08. TERMINATION OF TRADING

#### **ERCOT South 345 kV Hub Day-Ahead 5 MW Peak Futures**

#### 1036.08. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 1037

#### **ERCOT Houston 345 kV Hub Day-Ahead 5 MW Off-Peak Futures**

#### 1037.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 1038

#### **ERCOT West 345 kV Hub Day-Ahead 5 MW Off-Peak Futures**

#### 1038.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 1040

#### ERCOT South 345 kV Hub Day-Ahead 5 MW Off-Peak Futures

#### 1040.07. TERMINATION OF TRADING

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 1134

### MISO Michigan Hub 5 MW Peak Calendar-Month Day-Ahead Futures

#### 1134102.F. Termination of Trading

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 1135

### MISO Michigan Hub 5 MW Off-Peak Calendar-Month Day-Ahead Futures

#### 1135102.F. Termination of Trading

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 1136

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

#### 1136102.F. Termination of Trading

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

#### 1138102.F. Termination of Trading

Trading on CME Globex shall cease on the last business day of the month prior to the contract month. Trading on the trading floor venue, as well as submission of all block transactions, shall cease on the last business day of the contract month. Trading shall cease on the last business day of the contract month.

#### Chapter 276

#### **ERCOT Houston 345 kV Hub 5 MW Peak Futures**

#### 276.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 277

#### **ERCOT Houston 345 kV Hub 5 MW Off-Peak Futures**

#### 277.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 284

#### **ERCOT South 345 kV Hub 5 MW Peak Futures**

#### 284.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 285

#### **ERCOT South 345 kV Hub 5 MW Off-Peak Futures**

#### 285.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 288

#### **ERCOT West 345 kV Hub 5 MW Peak Futures**

#### 288.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### **ERCOT West 345 kV Hub 5 MW Off-Peak Futures**

#### 289.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 CPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 606

## Alberta Power Pool Extended Peak Calendar-Month Futures 606.08 TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 MPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 642

### Alberta Power Pool Extended Off-Peak Calendar-Month Futures 642.07 TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 MPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 776

### MISO Michigan Hub Peak Calendar-Month LMP Futures 776.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 EPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 776A

### MISO Michigan Hub Off-Peak Calendar-Month LMP Futures 776A.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 EPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 778

## MISO Illinois Hub Peak Calendar-Month LMP 5 MW Futures 778.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 EPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### **Chapter 778A**

## MISO Illinois Hub Off-Peak Calendar-Month LMP 5 MW Futures 778A.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 EPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 780

### MISO Minnesota Hub Peak Calendar-Month LMP 5 MW Futures 780.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 EPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 780A

### MISO Minnesota Hub Off-Peak Calendar-Month LMP 5 MW Futures 780A.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 EPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 783

### **Alberta Power Pool Peak Calendar-Month Futures**

#### 783.08 TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 MPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

#### Chapter 841

### Alberta Power Pool Off-Peak Calendar-Month Futures

#### 841.07 TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 MPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

### Chapter 960 Ontario Peak Calendar-Month Futures

#### 960.08. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 EPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease the last business day of the contract month.

### Chapter 961 Ontario Off-Peak Calendar-Month Futures

#### 961.07. TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 EPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease the last business day of the contract month.

# Chapter 1050 Alberta Power Pool Calendar Month 1 MW Futures 1050.08 TERMINATION OF TRADING

Trading on CME Globex shall cease at 23:59 MPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

# Chapter 1137 PJM ATSI Zone 5 MW Peak Calendar-Month Real-Time Futures 1137102.F. Termination of Trading

Trading on CME Globex shall cease at 23:59 EPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions, Trading shall cease on the last business day of the contract month.

## Chapter 1139 PJM ATSI Zone 5 MW Off-Peak Calendar-Month Real-Time Futures

#### 1139102.F. Termination of Trading

Trading on CME Globex shall cease at 23:59 EPT on the last calendar day of the month preceding the contract month, and if CME Globex is not available at that time, trading on CME Globex shall cease at the normal termination time on the nearest business day on or before the last calendar day of the month preceding the contract month. Trading on the trading floor venue, as well as submission of all block transactions. Trading shall cease on the last business day of the contract month.