

	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs									
Listing Date	Trade Date Monday, July 10, 2017									
Product Exchange	NYMEX CH Advisory# 17-200									
Product Name & Codes	Name		Clearing Code	Globex Code	SPAN Code	SPAN Combined Commodity Code				
	German Power Baseload Calendar Month Futures		DEB	DEB	DEB	NY-DEB				
	German Power Peakload Calendar Month Futures		DEP	DEP	DEP	NY-DEP				
	Italian Power Baseload (GME) Calendar Month Futures		ITB	ITB	ITB	NY-ITB				
	Italian Power Peakload (GME) Calendar Month Futures		ITP	ITP	ITP	NY-ITP				
Description	Financially settled European Power Futures contracts based on European Power Indexes									
Instrument Type	Futures									
Regulatory Class	Futures									
Trading Venues	Globex & ClearPort									
Trading Hours	Sunday - Friday 5:00 p.m 4:00 p.m. (6:00 p.m 5:00 p.m. ET) with a 60-minute break each day beginning at 4:00 p.m. (5:00 p.m. ET)									
Product Size	DEB & ITB(Baseload): Contract Size = 1 MWh per hour * all hours of the calendar month (First Day of the Month 00:00 - Last Day of the Month 23:59). The contract size is 24 hours * number of days in month. Adjustments will be made to the number of MWhs for Daylight Savings Time to reflect the total number of hours in each calendar month. The range will be from 672 to 745 MWh.  DEP & ITP(Peakload): Contract Size = 1 MWh per hour * all Peakload hours (Peakload hours refer to all full hours in the week days of a calendar month from 8am to 8pm Local Time (12 hours per day)). The range will be 240 to 276 MWh.									
Series Listing Convention	Current Year + 2									
Initial Contracts	August 2017 – December 2019									
Minimum Price Increment	0.01 Euro per MWh									



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Value Per Tick / Currency	DEB & ITB (Baseload): 672 to 745 MWh per lot or (€6.72 – €7.45 per lot) DEP & ITP (Peakload): 240 to 276 MWh per lot or (€2.40 – €2.76 per lot)										
Contract Multiplier (CVF)	DEB & ITB (Baseload): The multiplier is the # of days in the month * the number of hours in the day (24 except for DST -23 in March and DST 25 in October ** 672 MWh to 745 MWh **.  DEP & ITP (Peakload): The multiplier is the # of week days in the month * the number of hours in a peak-load day. In the case of peak, the number of hours on a weekday (i.e not a weekend) is 12 hours being from 08:00 to 20:00. The CVF will NOT be affected by DST in March and October.										
Exercise Style	N/A										
Block Eligible / Minimum Block Quantity	Yes / 5										
Exercise Price Intervals and Listings	N/A										
Termination of Trading	DEB & DEP: Trading shall cease on the first NYMEX business day immediately preceding the last calendar day of the Contract Month. On the last trading day, the trading shall terminate at 12:00 hours German local time.  ITB & ITP: Trading shall cease on the first NYMEX business day immediately preceding the last calendar day of the Contract Month. On the last trading day, the trading shall terminate at 12:00 hours Italy local time.										
Final Settlement Increment	0.01										
Final Settlement Date	LTD + 2										
Delivery	Financially Settled										
Price Conventions  Information Contacts	Trade Prices	44.89	Option Strikes	N/A	Globex Prices	4489					
	ITC Fractional Format	0004489	ITC Fractional Indicator	2	MDP 3.0 Channel	386					
	Clearing Fees	(312) 648-5470	Products & Services	(312) 930-1000	Clearing House (Clearing Ops)	(312) 207-2525					
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)	(312) 648-3888	Market Regulation	(312) 341-7970					
Pending All Relevant CFTC Regulatory Review Periods											