

UPDATE: #1	
Date: October 25, 2012	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
Listing Date	October 15, 2012
Product Exchange	NYMEX
Product Name / Clearing Code	PJM Western Hub Day-Ahead Peak Calendar-Day 2.5 MW Swap Futures – PWP NP 12-40 PJM AEP Dayton Hub Day-Ahead Peak Calendar-Day 2.5 MW Swap Futures - PAP PJM Northern Illinois Hub Day-Ahead Peak Calendar-Day 2.5 MW Swap Futures - PNP PJM Western Hub Day-Ahead Off-Peak Calendar-Day 2.5 MW Swap Futures - PWO PJM AEP Dayton Hub Day-Ahead Off-Peak Calendar-Day 2.5 MW Swap Futures - PEO PJM Northern Illinois Hub Day-Ahead Off-Peak Calendar-Day 2.5 MW Swap Futures - PNO PJM Western Hub Real-Time Off-Peak Calendar-Day 2.5 MW Swap Futures - WOR PJM AEP Dayton Hub Real-Time Off-Peak Calendar-Day 2.5 MW Swap Futures - AOR PJM Northern Illinois Hub Real-Time Off-Peak Calendar-Day 2.5 MW Swap Futures - NOC NYISO Zone A Day-Ahead Off-Peak Calendar-Day 2.5 MW Swap Futures - ZAO NYISO Zone G Day-Ahead Off-Peak Calendar-Day 2.5 MW Swap Futures - ZGO NYISO Zone J Day-Ahead Off-Peak Calendar-Day 2.5 MW Swap Futures - ZJO ISO New England Mass Hub Day-Ahead Off-Peak Calendar-Day 2.5 MW Swap Futures - IDO
Description	2.5 MWh Daily Power Products
Instrument Type	Futures
Sub-Type	Daily
Trading Venue	Globex, CME ClearPort (CPC) & NYMEX Trading Floor (NXPIT)
Trading Hours	Globex & CPC – Sunday - Friday 17:00 - 16:15, CT; No 17:00 session on Friday NXPIT – Monday – Friday 08:00 – 13:30 CT
Product Size	PWP, PAP & PNP – 40 MWh PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 2.5 MWh
Series Listing Convention	Current month and next full month
Initial Contracts	PWP, PAP & PNP – September 23, 2012 – October 31, 2012 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – September 22, 2012 – October 31, 2012
Rollover Schedule	Monthly
Minimum Price Intervals	0.05
Value Per Tick / Currency	PWP, PAP & PNP – 40 x 0.05 = \$2.00 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 2.5 x 0.05 = \$0.125
Cabinet Value	n/a
Block Eligible / Minimum Block Quantity	No
Exercise Style	n/a
Exercise Price Intervals & Listings	n/a
Allow Negative Price	Yes

Allow Negative Strike Price	n/a				
Termination of Trading	PWP, PWO, PAP, PEO, PNP, PNO, ZAO, ZGO, ZJO & IDO - Trading shall cease on the business day prior to the contract day. WOR, AOR & NOC - 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.				
Final Settlement Price	0.01				
Final Settlement Date	LTD + 5				
Clearing DPL	2				
Settlement DPL	2				
Position Limits		All Months	Any Month	Expiring Month	
	PWP	50,000	30,000	7,000	
	PAP	10,000	7,500	1,500	
	PNP	37,500	25,000	5,000	
	PWO	300,000	250,000	120,000	
	PEO	175,000	125,000	25,000	
	PNO	625,000	500,000	100,000	
	WOR	4,500	3,000	600	
	AOR & ZAO	1,000	750	150	
	NOC	4,000	2,500	500	
	ZGO	700	500	100	
	ZJO & IDO	1,500	1,000	200	
Minimum Reportable Level	25				
Delivery	Financially Settled				
Price Conventions	Future Trade Prices			Information Contacts	
Actual Price	PWP, PAP & PNP – 45.80, 45.85, 45.90 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 25.80, 25.85, 25.90			CMEGroup.com Inquiries	Customer Service (800) 331-3332
CME Globex	PWP, PAP & PNP – 4580, 4585, 4590 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 2580, 2585, 2590			General Information	Products & Services (312) 930-8213
CME ClearPort	PWP, PAP & PNP – 45.80, 45.85, 45.90 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 25.80, 25.85, 25.90				Clearing House (312) 207-2525
FEC	PWP, PAP & PNP – 45.80, 45.85, 45.90			Globex Information	Globex Control (312)



	PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 25.80, 25.85, 25.90		Center	456-2391
Settlement Price File	PWP, PAP & PNP – 0004580, 0004581, 0004582 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 0002580, 0002581, 0002582	Performance Bond Information	Risk Management Dept.	(312) 648-3888
SPAN File	PWP, PAP & PNP – 0004580, 0004585, 0004590 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 0002580, 0002585, 0002590	Position Limits	Market Regulation	(312) 341-7970
FIXML Trade Register File	PWP, PAP & PNP – 45.80, 45.85, 45.90 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 25.80, 25.85, 25.90	Clearing Fees	Clearing Fee Hotline	(312) 648-5470
Final Settlement	PWP, PAP & PNP – 45.80, 45.81, 45.82 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 25.80, 25.81, 25.82			
PCS	PWP, PAP & PNP – 45.80, 45.85, 45.90 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 25.80, 25.85, 25.90			
Assignment Reports	PWP, PAP & PNP – 45.80, 45.85, 45.90 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 25.80, 25.85, 25.90			
Product Reference Files	PWP, PAP & PNP – 45.80, 45.85, 45.90 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 25.80, 25.85, 25.90			
Trade Messages	PWP, PAP & PNP – 45.80, 45.85, 45.90 PWO, PEO, PNO, WOR, AOR, NOC, ZAO, ZGO, ZJO, IDO – 25.80, 25.85, 25.90			