

| New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs | | | | |
|-------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------|--------------------|-------------------------------------|
| Listing Date | Trade Date Monday, 8 February, 2021 | | | |
| Product Exchange | NYMEX CH Advisory# 21-009 | | | |
| Product Name & Codes | Product | Clearing Code | Globex Code | SPAN Combined Commodity Code |
| | Japanese Power (Day-Ahead) Tokyo Base-Load Futures | JBT | JBT | NY-JBT |
| | Japanese Power (Day-Ahead) Tokyo Peak-Load Futures | JPT | JPT | NY-JPT |
| | Japanese Power (Day-Ahead) Kansai Base-Load Futures | JBK | JBK | NY-JBK |
| | Japanese Power (Day-Ahead) Kansai Peak-Load Futures | JPK | JPK | NY-JPK |
| Description | Four monthly, cash-settled, Yen Denominated Japanese electricity futures based off JEPX Tokyo and Kansai prices. | | | |
| Instrument Type | Futures | | | |
| Regulatory Class | Futures | | | |
| Trading Venues | CME Globex & CME 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 | <p>JBT & JBK (Base-Load): 1 MW x 24 hours x # of calendar days in the contract month <i>Baseload power covers all hours of all calendar days in the calendar month.</i></p> <p>JPT & JPK (Peak-Load): 1 MW x 12 hours x # of Peakload days in the contract month. <i>Peakload power covers all hours from 08:00 to 20:00 of all Japanese working days in the calendar month. Please note: Japanese bank holidays are not included within the months delivery volume.</i></p> | | | |
| Series Listing Convention | Monthly contracts listed for the current year and the next 1 consecutive year. | | | |
| Initial Contracts | Mar 21 - Dec 22 | | | |
| Minimum Price Increment | 0.001 Yen per KWh | | | |

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| Value Per Tick / Currency | JBT & JBK (Base-Load) Value Per Tick: Total Number of Hours per Month * 0.001 (Min. Price Increment) * 1000 (MWh to KWh Adjustment Factor) JPT & JPK (Peak-Load) Value Per Tick: Number of Peak-Load Hours per Month * 0.001 (Min. Price Increment) * 1000 (MWh to KWh Adjustment Factor) | | | | | |
| Contract Multiplier (CVF) | JBT & JBK (Base-Load): 1 MW x 24 hours x # of calendar days in the contract month JPT & JPK (Peak-Load): 1 MW x 12 hours x # of Peakload days in the contract month | | | | | |
| Exercise Style | n/a | | | | | |
| Block Eligible / Minimum Block Quantity | Yes / 5 | | | | | |
| Exercise Price Intervals and Listings | n/a | | | | | |
| Termination of Trading | Trading terminates on the last Japanese business day prior to the last day of the contract month. If such day is not an Exchange business day, trading shall terminate on the preceding Exchange business day. | | | | | |
| Final Settlement Increment | 0.001 | | | | | |
| Final Settlement Date | LTD + 2 | | | | | |
| Delivery | Financial | | | | | |
| Price Conventions | Trade Prices | JBT: 6.161 JPT: 9.231 JBK: 6.161 JPK: 9.231 | Option Strikes | n/a | Globex Prices | JBT: 6161 JPT: 9231 JBK: 6161 JPK: 9231 |
| | ITC Fractional Format | JBT: 0006161 JPT: 0009231 JBK: 0006161 JPK: 0009231 | ITC Fractional Indicator | 3 | MDP 3.0 Channel | 386 |
| Information Contacts | 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 | | | | | | |