

	New Product Summary for Clearing Firms,	Bookkeep	ing Softw	are Providers, IS	SVs				
Listing Date	Trade Date Monday, 24 January, 2022								
Product Exchange	NYMEX Advisory# 21-451								
Product Name & Codes	Product Japanese Power (Day-Ahead) Tokyo Base-Load Average Price Option	Clearing Code JTO	Globex Code JTO	SPAN Combined Commodity Code NY-JBT					
Description	Japanese Power (Day-Ahead) Tokyo Base-Load Average Price Option								
Instrument Type	Option								
Regulatory Class	Option								
Trading Venues	CME Globex & CME ClearPort								
Trading Hours	CME Globex: 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) CME ClearPort: 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	1 MW x 24 hours x # of calendar days in the contract month								
Series Listing Convention	Monthly contracts listed for 24 consecutive months								
Initial Contracts	Feb22 - Jan24								
Minimum Price Increment	0.001								
Value Per Tick / Currency	¥672 - ¥744								
Contract Multiplier (CVF)	Number of hours in period (between 672 and 744)								
Exercise Style	European								
Block Eligible / Minimum Block Quantity	Yes / 5								
Exercise Price Intervals and Listings	¥0.01 per KWh and At-The-Money +/- 10 strikes for every contract expiry of the 24 consecutive month listing, in-addition to dynamic creation.								
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 terminates on the preceding Exchange business day.								



Final Settlement Increment	0.001							
Final Settlement Date	LTD + 2							
Delivery	Financial							
Price Conventions	Trade Prices	10.234	Option Strikes	1.500	Globex Prices	10234		
	ITC Fractional Format	0010234	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								