

13-228

TO: Clearing Member Firms
Back Office Managers

FROM: CME Clearing

SUBJECT: **Consolidate Power Slate: Phase 1 - Amend Products**

DATE: Friday, May 17, 2013

On Monday May 20th, 2013 the size, VQU, and/or Underlier for the Power Contracts listed below will be modified. All other product specifications and attributes including trading minimum tick will remain unchanged.

The following products will be updated:

Product	Clearing Code	New Name	Existing Size	New Size	Existing VQU	New VQU	New Underlier
Alberta Power Pool Calendar Day Futures	AOD	Alberta Power Pool Calendar Day 1 MW Futures	5 MW	1 MW	H	----	----
Alberta Power Pool Calendar Month Futures	AOM	Alberta Power Pool Calendar Month 1 MW Futures	5 MW	1 MW	M	----	----
PJM AEP Dayton Hub Real-Time Off-Peak Calendar-Day 2.5 MW Futures	AOR	PJM AEP Dayton Hub Real-Time Off-Peak Calendar-Day 5 MW Futures	2.5 MW	5 MW	F	----	----
ISO New England Mass Hub Day-Ahead Peak Calendar-Day 2.5 MW Futures	CE	ISO New England Mass Hub Day-Ahead Peak Calendar-Day 5 MW Futures	40 MW	80 MW	D	----	----
Dow Jones Mid-Columbia Electricity Price Index Futures	DO	Dow Jones Mid-Columbia Electricity Price Index 5 MW Futures	40 MW	80 MW	D	W	----

ISO New England Mass Hub Day-Ahead Off-Peak Calendar-Day 2.5 MW Futures	IDO	ISO New England Mass Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	2.5 MW	5 MW	F	----	----
MISO Minnesota Hub Off-Peak Calendar-Month LMP Futures	LJ	MISO Minnesota Hub Off-Peak Calendar-Month LMP 5 MW Futures	2.5 MW	5 MW	D	T	----
MISO Minnesota Hub Peak Calendar-Month LMP Futures	LM	MISO Minnesota Hub Peak Calendar-Month LMP 5 MW Futures	40 MW	80 MW	D	E	----
PJM Northern Illinois Hub Real-Time Off-Peak Calendar-Day 2.5 MW Futures	NOC	PJM Northern Illinois Hub Real-Time Off-Peak Calendar-Day 5 MW Futures	2.5 MW	5 MW	F	----	----
MISO Illinois Hub Off-Peak Calendar Month LMP Futures	OJ	MISO Illinois Hub Off-Peak Calendar Month LMP 5 MW Futures	2.5 MW	5 MW	D	T	----
MISO Illinois Hub Peak Calendar-Month LMP Futures	OM	MISO Illinois Hub Peak Calendar-Month LMP 5 MW Futures	40 MW	80 MW	D	E	----
PJM AEP Dayton Hub Peak Calendar-Month LMP Option	OT	PJM AEP Dayton Hub Peak Calendar-Month LMP 5 MW Option	2.5 MW	5 MW	D	E	Z9
PJM AEP Dayton Hub Day-Ahead Peak Calendar-Day 2.5 MW Futures	PAP	PJM AEP Dayton Hub Day-Ahead Peak Calendar-Day 5 MW Futures	40 MW	80 MW	S	----	----
PJM AEP Dayton Hub Day-Ahead Off-Peak Calendar-Day 2.5 MW Futures	PEO	PJM AEP Dayton Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	2.5 MW	5 MW	F	----	----
PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option	PJN	PJM Northern Illinois Hub Peak 50 MW Calendar-Month LMP Option	50 MW based on 2.5 MW underlier	50 MW based on 5 MW underlier	D	E	B3
PJM Northern Illinois Hub Day-Ahead Off-Peak Calendar-Day 2.5 MW Futures	PNO	PJM Northern Illinois Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	2.5 MW	5 MW	F	----	----

PJM Northern Illinois Hub Day-Ahead Peak Calendar-Day 2.5 MW Futures	PNP	PJM Northern Illinois Hub Day-Ahead Peak Calendar-Day 5 MW Futures	40 MW	80 MW	S	----	----
PJM Western Hub Day-Ahead Off-Peak Calendar-Day 2.5 MW Futures	PWO	PJM Western Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	2.5 MW	5 MW	F	----	----
PJM Western Hub Day-Ahead Peak Calendar-Day 2.5 MW Futures	PWP	PJM Western Hub Day-Ahead Peak Calendar-Day 5 MW Futures	40 MW	80 MW	S	----	----
PJM Western Hub Real-Time Off-Peak Calendar-Day 2.5 MW Futures	WOR	PJM Western Hub Real-Time Off-Peak Calendar-Day 5 MW Futures	2.5 MW	5 MW	F	----	----
NYISO Zone A Day-Ahead Off-Peak Calendar-Day 2.5 MW Futures	ZAO	NYISO Zone A Day-Ahead Off-Peak Calendar-Day 5 MW Futures	2.5 MW	5 MW	F	----	----
NYISO Zone G Day-Ahead Off-Peak Calendar-Day 2.5 MW Futures	ZGO	NYISO Zone G Day-Ahead Off-Peak Calendar-Day 5 MW Futures	2.5 MW	5 MW	F	----	----
NYISO Zone J Day-Ahead Off-Peak Calendar-Day 2.5 MW Futures	ZJO	NYISO Zone J Day-Ahead Off-Peak Calendar-Day 5 MW Futures	2.5 MW	5 MW	F	----	----
NYISO Zone A Day-Ahead Peak Calendar-Day 2.5 MW Futures	AN	NYISO Zone A Day-Ahead Peak Calendar-Day 5 MW Futures	40 MW	80 MW	D	----	----
NYISO Zone J Day-Ahead Peak Calendar-Day 2.5 MW Futures	JN	NYISO Zone J Day-Ahead Peak Calendar-Day 5 MW Futures	40 MW	80 MW	D	----	----
MISO Indiana Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	FAD	MISO Indiana Hub Day-Ahead Off-Peak Calendar-Day 5 MW Futures	5 MW	5 MW	F	T	----
MISO Indiana Hub Real-Time Off-Peak Calendar-Day 5 MW Futures	FTD	MISO Indiana Hub Real-Time Off-Peak Calendar-Day 5 MW Futures	5 MW	5 MW	F	T	----

PJM AEP Dayton Hub 50 MW Peak Calendar- Month LMP Option	PJD	PJM AEP Dayton Hub Peak 50 MW Calendar-Month LMP Option	50 MW based on 2.5 MW underlier	50 MW based on 5 MW und.	D	E	Z9
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