

Date: February 4, 2011	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
Listing Date	February 7, 2011
Product Exchange	NYMEX NP 11-14
Product Name / Clearing code	Ontario Peak Calendar-Month Swap Futures - OPM Ontario Off-Peak Calendar-Month Swap Futures - OFM Ontario Peak Calendar-Day Swap Futures - OPD Ontario Off-Peak Calendar-Day Swap Futures - OFD
Description	Ontario power products
Instrument Type	Futures
Sub-Type	OPM & OFM – Monthly OPD & OFD - Daily
Trading Venue	CME ClearPort (CPC) & NYMEX Trading Floor (NXPIT)
Trading Hours	CPC – Sunday - Friday 17:00 - 16:15, CT; No 17:00 session on Friday NXPIT – Monday – Friday 08:00 – 13:30 CT
Contract Size	OPM & OPD – 80 Megawatt Hours (MWh) OFM & OFD – 5 Megawatt Hours (MWh)
Series Listing Convention	OPM & OFM – The current year plus the next four calendar years: add a new calendar year following the termination of trading in the December contract of the current year. OPD & OFD - Current month and next full month
Initial Contracts	OPM & OFM – March 2011 – December 2015 OPD & OFD – February 7, 2011 - March 31, 2011
Rollover Schedule	OPM & OFM – Monthly OPD & OFD – Daily
Minimum Price Intervals	0.05
Value Per Tick / Currency	OPM & OPD – Cad\$ 4.00 OFM & OFD – Cad\$0.25
Block Eligible / Minimum Block Quantity	No
Exercise Style	n/a
Exercise Price Intervals & Listings	n/a
Allow Negative Price	No
Allow Negative Strike Price	n/a
Termination of Trading	OPM & OFM – Trading shall cease on the last business day of the contract month. OPD & OFD – Trading shall cease on the business day that is the peak/off peak day. When the peak/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 One Month	Expiring Month				
	OPM	40,000	24,000	6,000				
	OFM	500,000	200,000	100,000				
	OPD	2,000	1,200	300				
	OFD	25,000	20,000	5,000				
Minimum Reportable Level	25							
Delivery	Financially settled							
Price Conventions	Futures Trade Price							Information Contacts
Actual Price	OPM & OPD – 43.50, 43.55, 43.60 OFM & OFD – 35.00, 35.05, 35.10							CMEGroup.com Inquiries Customer Service (800) 331-3332
CME Globex	OPM & OPD – 4350, 4355, 4360 OFM & OFD – 3500, 3505, 3510							General Information Products & Services (312) 930-8213 Clearing House (312) 207-2525
CME ClearPort	OPM & OPD – 43.50, 43.55, 43.60 OFM & OFD – 35.00, 35.05, 35.10							
FEC	OPM & OPD – 43.50, 43.55, 43.60 OFM & OFD – 35.00, 35.05, 35.10							Globex Information Globex Control Center (312) 456-2391
Settlement Price File	OPM & OPD – 0004350, 0004355, 0004360 OFM & OFD – 0003500, 0003505, 0003510							Performance Bond Information Risk Management Dept. (312) 648-3888
SPAN File	OPM & OPD – 0004350, 0004355, 0004360 OFM & OFD – 0003500, 0003505, 0003510							Position Limits Market Regulation (312) 341-7970
FIXML Trade Register File	OPM & OPD – 43.50, 43.55, 43.60 OFM & OFD – 35.00, 35.05, 35.10							Clearing Fees Clearing Fee Hotline (312) 648-5470
Final Settlement	OPM & OPD – 43.50, 43.51, 43.52 OFM & OFD – 35.00, 35.01, 35.02							
PCS	OPM & OPD – 43.50, 43.55, 43.60 OFM & OFD – 35.00, 35.05, 35.10							
Assignment Reports	OPM & OPD – 43.50, 43.55, 43.60 OFM & OFD – 35.00, 35.05, 35.10							
Product Reference Files	OPM & OPD – 43.50, 43.55, 43.60 OFM & OFD – 35.00, 35.05, 35.10							
Trade Messages	OPM & OPD – 43.50, 43.55, 43.60 OFM & OFD – 35.00, 35.05, 35.10							