



Date: February 9, 2012	New Product Summary for Clearing Firms, Bookkeeping Software Providers, ISVs
Listing Date	February 13, 2012
Product Exchange	NYMEX NP 12-01
Product Name / Clearing Code	<p>PJM ATSI GEN Zone 5 MW Peak Calendar-Month Day-Ahead Swap Futures - MPD PJM ATSI GEN Zone 5 MW Peak Calendar-Month Real-Time Swap Futures - MPR PJM ATSI GEN Zone 5 MW Off-Peak Calendar-Month Day-Ahead Swap Futures - MOD PJM ATSI GEN Zone 5 MW Off-Peak Calendar-Month Real-Time Swap Futures - MOR</p> <hr/> <p>PJM ATSI GEN Zone 5 MW Peak Calendar-Day Day-Ahead Swap Futures - DPD PJM ATSI GEN Zone 5 MW Peak Calendar-Day Real-Time Swap Futures - DPR PJM ATSI GEN Zone 5 MW Off-Peak Calendar-Day Day-Ahead Swap Futures - DOD PJM ATSI GEN Zone 5 MW Off-Peak Calendar-Day Real-Time Swap Futures - DOR</p>
Description	PJM Monthly and Daily, Peak and Off-peak Electricity Futures
Instrument Type	Futures
Sub-Type	MPD, MPR, MOD, MOR - Monthly DPD, DPR, DOD, DOR - 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	MPD & MPR - Enter 5 MWh, # of Cleared Contracts = # of peak days (in the contract month) of 80 MWh (16 peak hours per day * 5 MWh) MOD & MOR - Enter 5 MWh, # of Cleared Contracts = # of off peak hours (in the contract month) of 5 MWh DPD & DPR - Enter 5 MWh, Clear 80 MWh (16 peak hours in a peak day * 5 MWh) DOD & DOR - Enter 5 MWh, # of Cleared Contracts = # of Off-peak hours (in the contract day) of 5 MWh
Series Listing Convention	MPD, MPR, MOD, MOR - Current year and next five calendar years DPD, DPR, DOD, DOR - Current month and next full month
Initial Contracts	MPD, MPR, MOD, MOR - December, 2011 - December, 2016 DPD, DPR, DOD, DOR - November 14, 2011 - December 30, 2011
Rollover Schedule	MPD, MPR, MOD, MOR - Annual DPD, DPR, DOD, DOR - Monthly
Minimum Price Intervals	0.05
Value Per Tick / Currency	MPD, MPR, DPD, DPR - 0.05 = \$4.00 MOD, MOR, DOD, DOR - 0.05 = \$0.25
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	MPD, MPR, MOD, MOR - Trading shall cease on the last business day of the contract month DPD, DPR - Trading shall cease on the business day that is the peak day. When the business day is not the peak day, trading shall cease on the previous business day. DOD, DOR - 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	
	MPD & DPD	70,000	50,000	10,000	
	MPR & DPR	49,000	35,000	7,000	
	MOD & DOD	1,190,000	850,000	170,000	
	MOR & DOR	770,000	550,000	110,000	
Minimum Reportable Level	25				
Delivery	Financially Settled				
Price Conventions	Future Trade Prices			Information Contacts	
Actual Price	MPD, MPR, DPD, DPR – 45.80, 45.85, 45.90 MOD, MOR DOD, DOR – 25.80, 25.85, 25.90			CMEGroup.com Inquiries	Customer Service (800) 331-3332
CME Globex	n/a			General Information	Products & Services (312) 930-8213
CME ClearPort	MPD, MPR, DPD, DPR – 45.80, 45.85, 45.90 MOD, MOR DOD, DOR – 25.80, 25.85, 25.90				Clearing House (312) 207-2525
FEC	MPD, MPR, DPD, DPR – 45.80, 45.85, 45.90 MOD, MOR DOD, DOR – 25.80, 25.85, 25.90			Globex Information	Globex Control Center (312) 456-2391
Settlement Price File	MPD, MPR, DPD, DPR – 0004580, 0004581, 0004582 MOD, MOR DOD, DOR – 0002580, 0002581, 0002582			Performance Bond Information	Risk Management Dept. (312) 648-3888
SPAN File	MPD, MPR, DPD, DPR – 0004580, 0004585, 0004590 MOD, MOR DOD, DOR – 0002580, 0002585, 0002590			Position Limits	Market Regulation (312) 341-7970
FIXML Trade Register File	MPD, MPR, DPD, DPR – 45.80, 45.85, 45.90 MOD, MOR DOD, DOR – 25.80, 25.85, 25.90			Clearing Fees	Clearing Fee Hotline (312) 648-5470
Final Settlement	MPD, MPR, DPD, DPR – 45.80, 45.81, 45.82 MOD, MOR DOD, DOR – 25.80, 25.81, 25.82				
PCS	MPD, MPR, DPD, DPR – 45.80, 45.85, 45.90 MOD, MOR DOD, DOR – 25.80, 25.85, 25.90				
Assignment Reports	MPD, MPR, DPD, DPR – 45.80, 45.85, 45.90				

	MOD, MOR DOD, DOR – 25.80, 25.85, 25.90		
Product Reference Files	MPD, MPR, DPD, DPR – 45.80, 45.85, 45.90		
	MOD, MOR DOD, DOR – 25.80, 25.85, 25.90		
Trade Messages	MPD, MPR, DPD, DPR – 45.80, 45.85, 45.90		
	MOD, MOR DOD, DOR – 25.80, 25.85, 25.90		