

Market Data Notices
New Product Summary for Quote Vendors

Date: June 13, 2013

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|---|---|----------------------------|---|----------------------------|
| Listing Date | June 15, 2013 for trade date June 17, 2013 Pending all relevant CFTC regulatory review periods | | | |
| Contract Name | ERCOT Daily Load Forecast Futures | | | |
| Description | A financially settled contract based on the maximum hourly load, rounded to the nearest whole number, in the entire ERCOT system during the specified contract day. | | | |
| Instrument Type | Futures | | | |
| Ticker Symbol(s) | EMC | | | |
| Trading Venue | CME Globex, CME ClearPort and NYMEX Trading Floor | | | |
| Exchange ID | NYMEX | | | |
| Contract Size | \$0.10 per Index Point | | | |
| Trading Hours | Globex/CPC: 17:00:00 Sunday - 16:15:00 Friday, Chicago time; No 17:00:00 session on Friday 18:00:00 Sunday - 17:15:00 Friday, New York time; No 18:00:00 session on Friday NYMEX Floor: 08:00 TO 13:30 (CT) Monday to Friday 09:00 TO 14:30 (NYT) Monday to Friday | | | |
| Valid Contract Months | Current day plus next 7 calendar days | | | |
| Initial Contract Months | June 17-24 ,2013 | | | |
| Minimum Price Intervals and Value Per Tick | Minimum price tick = 1.00 Value per tick = \$0.10 | | | |
| Negative Price Support | No | | | |
| Termination of Trading | Trading shall cease on the business day following the ERCOT operating day (calendar day). | | | |
| Final Settlement Price | Final Settlement tick = \$1.00 Financial | | | |
| Exercise Style | N/A | | | |
| Exercise Price Listings and Intervals | N/A | | | |
| Price Conventions | Future Trade Price | Option Strike Price | ITC 2.1 Ticker Testing Date(s)/Time(s) | N/A |
| Actual Price | 44123 44124 | N/A | FIX/FAST Testing in New Release | Now Available |
| ITC Transmission Format | 0044123 0044124 | N/A | | |
| ITC Fractional Indicator | 0 | N/A | | |
| FIX/FAST Format | 44123 44124 | N/A | Market Data Platform Channel Information | MDP = 244 FIX/FAST = 31 |
| Preferred Display | 44123 44124 | N/A | | |