Submission No. 19-167 May 30, 2019

Mr. Christopher J. Kirkpatrick Secretary of the Commission Office of the Secretariat Commodity Futures Trading Commission Three Lafayette Centre 1155 21<sup>st</sup> Street, NW Washington, DC 20581

## RE: Recertification of Certain Energy Futures Contracts Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended ("Act"), and Commission Regulation 40.6 ICE Futures U.S., Inc. ("IFUS" or "Exchange") hereby certifies that the Energy futures and options contracts listed below, which have become dormant under Commission Regulation 40.1(b), continue to comply with the Commodity Exchange Act and the Commission's regulations thereunder and will remain listed by the Exchange:

CODE	CONTRACT NAME	FUTURES OR OPTIONS
HHC	Henry Calendar Year One Time Fixed Price Future	FUTURES
HMX	Calendar Spread Option on Henry Penultimate 6-Month Calendar Spread Future	OPTIONS
IZS	Iroquois-Z2 Swing (Platts) Future	FUTURES
NDB	ERCOT North 345KV Day-Ahead Peak Daily 80 MWh Fixed Price Future	FUTURES
NDB	Option on ERCOT North 345KV Day-Ahead Peak Daily 80MWh Fixed Price Future	OPTIONS
NSX	NGPL STX Basis Future	FUTURES
PDV	PJM COMED Zone Day-Ahead Peak Daily Fixed Price Future	FUTURES
PDW	PJM COMED Zone Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
PFP	PJM DEOK Zone Day-Ahead Peak Daily Fixed Price Future	FUTURES
PFQ	PJM DEOK Zone Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
PFR	PJM Meted Zone Day-Ahead Peak Daily Fixed Price Future	FUTURES
PFS	PJM Meted Zone Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
PFT	PJM Peco Zone Day-Ahead Peak Daily Fixed Price Future	FUTURES

PFU	PJM Peco Zone Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
PME	PJM AECO Zone Day-Ahead Peak Daily Fixed Price Future	FUTURES
PMF	PJM AECO Zone Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
PMT	PJM BGE Zone Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
RGP	Option on Regional Greenhouse Gas Initiative Future - Vintage 2017	OPTIONS
TGS	TGT Zone 1 Swing Future	FUTURES
ASS	AB NIT Swing Future	FUTURES
HHM	Henry Penultimate 1-Month Calendar Spread Future	FUTURES
HMX	Henry Penultimate 6-Month Calendar Spread Future	FUTURES
RGN	Regional Greenhouse Gas Initiative Future - Vintage 2015	FUTURES
TPP	MISO Texas Hub Real-Time Peak Fixed Price Future	FUTURES
HHM	Henry Penultimate 1-Month Calendar Spread Future	FUTURES
HHR	Henry Penultimate 4-Month Calendar Spread Future	FUTURES
HHR	Henry Penultimate 4-Month Calendar Spread Option	OPTIONS
HHV	Henry Penultimate 5-Month Calendar Spread Future	FUTURES
HHV	Henry Penultimate 5-Month Calendar Spread Option	OPTIONS
IRI	Iroquois (Into) Index (Platts) Future	FUTURES
MDS	MISO Texas Hub Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
NRO	CAISO NP-15 Real-Time Off-Peak Daily Fixed Price Future	FUTURES
OUS	Southern Star TX OK KS Swing Future	FUTURES
PAH	PJM AEP Zone Day-Ahead Peak Daily Fixed Price Future	FUTURES
PAI	PJM AEP Zone Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
PEA	PJM Eastern Hub Day-Ahead Peak Daily Fixed Price Future	FUTURES
PEC	PJM Eastern Hub Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
PFJ	PJM FE Ohio Day-Ahead Peak Daily Fixed Price Future	FUTURES
PFK	PJM FE Ohio Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
PFQ	PJM DEOK Zone Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
PFR	Meted Zone Day-Ahead Peak Daily Fixed Price Future	FUTURES
RGN	Option on Regional Greenhouse Gas Initiative Future - Vintage 2015	OPTIONS
SNO	SPP North Hub Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
SSO	SPP South Hub Real Time Off-Peak Daily Fixed Price Future	FUTURES
AOD	Option on PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	OPTIONS
APS	ANR SE (Louisiana) Swing Future	FUTURES
OPJ	Option on PJM Western Hub Real-Time Off-Peak Fixed Price Future	OPTIONS
RGO	Option on Regional Greenhouse Gas Initiative Future - Vintage 2016	OPTIONS
SNO	SPP North Hub Day-Ahead Off-Peak Daily Fixed Price Future	FUTURES
TDQ	MISO Texas Hub Day-Ahead Off-Peak Fixed Price Future	FUTURES

The above contracts are listed on IFUS pursuant to Chapter 18 of the Exchange's Rules, attached hereto as Exhibit A, which governs trading of all U.S. Natural Gas, Power, and Environmental futures and options contracts. Please note that the terms and conditions of the contracts are not being changed. Furthermore, the contracts are cleared

by ICE Clear Europe, a derivatives clearing organization which clears all Exchangelisted Energy contracts; and the Exchange's Market Regulation staff performs the compliance and market surveillance function for the contracts.

The Exchange certifies that the contracts remain in compliance with the Commodity Exchange Act and the Commission's regulations thereunder. The Exchange is not aware of any substantive opposing views with respect to the continued listing of the contracts. ICE Futures US further certifies that a copy of this submission was posted on the Exchange's website concurrent with its filing with the Commission at <a href="https://www.theice.com/futures-us/regulation#rule-filings">https://www.theice.com/futures-us/regulation#rule-filings</a>).

If you have any questions or need further information, please contact me at 212-748-4021 or at jason.fusco@theice.com.

Sincerely,

Assistant General Counsel Market Regulation

Jam V. Tuso

Enc.

#### **EXHIBIT A**

## ICE Futures U.S.®, Inc.

# U.S. NATURAL GAS, POWER ENVIRONMENT FUTURES AND NATURAL GAS LIQUIDS AND OPTIONS CONTRACTS

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### ICE Futures U.S.®, Inc.

## U.S. NATURAL GAS, POWER, ENVIRONMENTAL, AND LIQUEFIED NATURAL GAS FUTURES AND OPTIONS <u>CONTRACTS</u>

#### Rule 18.00 Scope

The rules in this Chapter govern the trading of Energy Futures Contracts and Energy Options. The Clearing Organization for all Energy Contracts shall be ICE Clear Europe Limited. The procedures for trading, clearing, cash settlement, physical delivery and exercise, and any other matters not specifically covered herein shall be governed by the Rules of the Exchange and the Clearing Organization Rules.

#### **Rule 18.01 Definitions**

As used in this Chapter 18, the following terms shall have the following meanings:

#### **Biofuelscan**

The Term "Biofuelscan" shall mean Platts Biofuelscan, or any successor publication, published by The McGraw-Hill Companies Inc. or its successor.

Adopted by the Board April 10, 2013, effective April 29, 2013.

#### **CAISO**

The Term "CAISO", or its successor, shall mean the California Independent System Operator which reports market prices on its website at oasis.caiso.com or its successor.

#### California MTS

The Term "California MTS" shall mean the California compliance instrument tracking system service or any other State of California approved system for transferring California Carbon Allowances (as defined in Rule 18.D.001).

#### **CAMD ATS**

The Term "CAMD ATS" shall mean the EPA Clean Air Markets Division business system allowance tracking system, or its successor.

#### **Canadian Gas Price Reporter**

The Term "Canadian Gas Price Reporter" shall mean the Canadian Gas Price Reporter, or any successor publication, published by Canadian Enterdata Ltd. or its successor.

#### **Contract Period**

The Term "Contract Period" shall mean the expiration month or date of the Commodity Contract.

#### **CRT**

The Term "CRT" shall mean Climate Reserve Tonnes as defined by the Climate Action Reserve.

#### **Delivery Date**

The Term "Delivery Date" shall mean the relevant date or month for delivery of the underlying Commodity.

#### **EPA**

The Term "EPA" shall mean the U.S. Environmental Protection Agency, or its successor.

#### **ERCOT**

The Term "ERCOT" shall mean the Electric Reliability Council of Texas, or its successor, which reports market prices on its website at www.ercot.com or its successor.

#### **Exercise Day**

The term "Exercise Day" shall mean any day on which an Option may be exercised in accordance with the Rules.

#### **Gas Daily**

The Term "Gas Daily" shall mean Platts Gas Daily, or any successor publication, published by The McGraw-Hill Companies Inc. or its successor.

#### GJ or Gj

The Term "GJ" or "Gj" each means gigajoule.

#### **Inside FERC**

The Term "Inside FERC" shall mean Platts Inside F.E.R.C.'s Gas Market Report, or any successor publication, published by The McGraw-Hill Companies Inc. or its successor.

#### **ISDA**

The term "ISDA" shall mean International Swaps and Derivatives Association.

#### ISO

The term "ISO" shall mean Independent System Operator.

#### **ISO New England**

The Term "ISO New England" shall mean the Independent System Operator of New England, or its successor, which reports market prices on its website at <a href="https://www.iso-ne.com">www.iso-ne.com</a> or its successor.

#### LMBP

The term "LMBP" shall mean locational based marginal pricing.

#### **LMP**

The term "LMP" shall mean locational based marginal pricing.

#### **MISO**

The Term "MISO" shall mean the Midwest Independent Transmission System Operator, Inc., or its successor, which reports market prices on its website at www.midwestiso.org or its successor.

#### MMBTU or MMBtu or mmbtu

The Term "MMBTU", "MMBtu" and "mmbtu" each means one million British thermal units.

#### MW

The term "MW" shall mean megawatts. Contract sized defined in megawatts shall represent flow for a number of hours equal to the number of pricing hours in Reference Price A which can be determined by taking the number of hours in the Specified Price for the days in the Pricing Date for the relevant product.

#### MWH or MWh or mwh

The Term "MWH", "MWh" and "mwh" each means megawatt hour.

#### **Nearby Month**

The Term "Nearby Month", when preceded by a numerical adjective, shall mean, in respect of a Delivery Date and a Pricing Date, the delivery month of the Futures Contract identified by that numerical adjective, so that, for example, (A) "First Nearby Month" means the month of delivery of the first Futures Contract to expire following the Pricing Date; (B) "Second Nearby Month" means the month of delivery of the second Futures Contract to expire following that Pricing Date; and (C) "Sixth Nearby Month" means the month of delivery of the sixth Futures Contract to expire following that Pricing Date.

#### **NEPOOL GIS**

The Term "NEPOOL GIS" shall mean the New England Power Pool Generation Information System, or its successor.

#### **NERC Holiday**

The Term "NERC Holiday" each shall mean holidays as established by the North American Electric Reliability Committee, or its successor. The NERC Holidays and the dates on which they are observed are listed on the NERC web site (www.NERC.com), or its successor, as Additional Off-Peak Days (aka "Holidays").

#### NGI or NGI's Bidweek Survey

The Term "NGI" and "NGI's Bidweek Survey" each shall mean NGI's Bidweek Survey, or any successor publication, published by Intelligence Press, Inc. or its successor.

#### NGX

The Term "NGX" shall mean the Natural Gas Exchange Inc., or its successor, which reports market prices on its website at <a href="https://www.ngx.com">www.ngx.com</a> or its successor.

#### **NYISO**

The Term "NYISO" shall mean the New York Independent System Operator, or its successor, which reports market prices on its website at <a href="https://www.nyiso.com">www.nyiso.com</a> or its successor.

#### **NYMEX**

The Term "NYMEX" shall mean the New York Mercantile Exchange, Inc. or its successor.

#### **P.JM**

The Term "PJM" shall mean the PJM Interconnection regional transmission organization, or its successor, which reports market prices on its website at <a href="https://www.pjm.com">www.pjm.com</a> or its successor.

#### **Pricing Calendar**

The Term "Pricing Calendar" shall mean the holiday calendar relevant for determining the publication dates of a Reference Price.

#### **Pricing Date**

The Term "Pricing Date" shall mean the day on which the applicable prices are announced or published by the Price Source.

#### **Price Source**

The Term "Price Source" shall mean the publication (or such other origin of reference) containing (or reporting) the Specified Price (or prices from which the Specified Price is calculated).

#### **Reference Price**

The Term "Reference Price" shall mean any of the commodity reference prices specified in the 2005 ISDA Commodity Definitions, or any successor publications, or a commodity reference price specified using the commodity reference price framework described in the 2005 ISDA Commodity Definitions, or its successor.

#### Renewable Identification Number

The term Renewable Identification Number (RIN) shall mean an electronic certificate which represents one gallon of renewable fuel in the context of demonstrating compliance with the Renewable Fuel Standard Program of the Energy Independence and Security Act of 2007.

Adopted by the Board April 10, 2013, effective April 29, 2013.

#### **Specified Price**

The Term "Specified Price" shall mean the explicit price reported in or by the Price Source, or capable of being determined from information reported in or by, the relevant Price Source.

#### **Rule 18.02 Obligations of Option Purchasers**

- (a) The Purchaser which clears an Option shall pay in full the Premium to the Clearing Organization on the Business Day following the purchase of an Option in accordance with the Clearing Organization Rules regarding the settlement of Commodity Contracts.
- (b) The Purchaser of an Option shall, upon exercising such Option in accordance with the Rules and Clearing Organization Rules, enter into a long position (in the case of a Call Option) or a short position (in the case of a Put Option) in the Underlying Futures Contract deliverable in the Option Contract Period, at the Strike Price specified in such Option ,in accordance with the Clearing Organization Rules; provided, however, that any such contract entered into upon exercise shall be entered into for the account of the Person having purchased the Option.

#### **Rule 18.03 Obligations of Option Grantors**

- (a) The Grantor which clears an Option shall make such Margin deposits as the Clearing Organization may require.
- (b) The Grantor of an Option shall, upon being assigned an Exercise Notice in accordance with the Clearing Organization Rules, enter into a short position (in the case of a Call Option) or a long position (in the case of a Put Option) in the Underlying Futures Contract deliverable in the Option Contract Period, at the Strike Price specified in such Option, in accordance with the Clearing Organization Rules; provided, however, that any such contract entered into upon assignment of an Exercise Notice shall be entered into for the account of the Person having granted the Option.

#### **Rule 18.04 Exercise of Options**

- (a) All exercises of Options shall be made through the Clearing Organization, in accordance with these Rules and the Clearing Organization Rules. Options shall not be transferred, assigned or otherwise disposed of other than on the Exchange, subject to the Rules and the Clearing Organization Rules.
- (b) The contract specifications for each Option contained in subchapter E of this Chapter 18 specify the exercise method of the respective Option. For purposes of these Rules the permitted exercise methods are as follows:

Automatic Only – shall mean that the Option is not subject to manual exercise or abandonment on any day, including the Last Trading Day;

Manual; Automatic on Last Trading Day – shall mean that the Option is subject to manual exercise on any day and is subject to manual exercise and abandonment on the Last Trading Day; and

Automatic – shall mean that the Option is subject to manual exercise or abandonment *only* on the Last Trading Day.

(c) For any Option that is subject to automatic exercise as set forth in the Rules for such Option, exercise will occur in accordance with such Rules and the Clearing Organization Rules (unless a Clearing Member is permitted under the Rules to elect that such automatic exercise will

not occur and so elects under the Rules). For purposes of automatic exercise and abandonment of an Option, any Option at a Strike Price that is equal to the Settlement Price of the Underlying Futures Contract shall be treated as "out of the money".

- (d) For any Option that is permitted to be manually exercised or abandoned as set forth in the Rules:
  - (i) any Clearing Member who has, or carries accounts for others that have, an open long position in such an Option on any Business Day that the Option is traded and is exercisable under the Rules (other than the Last Trading Day) may issue an Exercise Notice with respect to each open position not later than noon EPT on such Business Day; and
  - (ii) On the Last Trading Day, any Clearing Member which has, or carries accounts for others which have, an open long position in the expiring Option may issue an Exercise Notice with respect to each open position not later than 4:30 EPT unless otherwise specified in the terms and conditions for a particular Option in Subchapter 18E of this Chapter 18.
- (e) Notwithstanding the foregoing, if issuance of a final Settlement Price of the Underlying Futures Contract is delayed beyond the last Exercise Day of an Option, then long Option positions shall be exercisable (in accordance with the methods specified in the rules of each Option) using a price determined and published by the Exchange on the basis of market information known to the Exchange and deemed reliable.

Amended by the Board October 4, 2016; effective October 20, 2016  $[\P\P(d)(ii)]$ .

#### **Rule 18.05 Open Interest in Energy Contracts**

- (a) Each Clearing Member shall report its open interest in Energy Contracts-in accordance with Rule 2.22.
- (b) If the account of any Customer carried by a Clearing Member (other than on an omnibus basis) has a long and short position in the same Contract Period, the Clearing Member must determine, in accordance with applicable law, whether such positions should be reported on a net basis or a gross basis. If the account of any Customer carried by a Clearing Member (other than on an omnibus basis) or if any proprietary account of a Clearing Member has a long and short position in the same Contract Period in Commodity Contracts which are identical except for the size of the unit of trading and which are identified by the Clearing Organization as fungible, the Clearing Member may cause the positions to be offset and report as open interest only the net position of such customer or proprietary account for the Commodity Contract in which a position remains.
- (c) If a Clearing Member discovers an error in any report made pursuant to this Rule 18.05, such Clearing Member shall as soon as practicable submit to the Clearing Organization and the Exchange a correction and a written statement as to how the error occurred.
- (d) Positions which have been reported on a net basis may not be re-opened other than by trading, unless authorized by the Exchange in writing.

Amended by the Board September 10, 2014; effective October 2, 2014 [ $\P$  (c)].

Amended by the Board September 30, 2015; effective October 27, 2015 [¶ (d)].

Amended by the Board February 26, 2019; effective March 11, 2019 [¶ (a)].

### **Resolution No. 1-Minimum Price Fluctuation Table**

The following minimum price fluctuations shall be applicable to Energy Contracts.

Rule	Product	Minimum Price Fluctuation	Price Fluctuation
Number		Screen	Blocks and other trades outside the central limit order book
18.A.001	AB NIT Basis Future	\$0.0005	\$0.0001
18.A.002	Algonquin Citygates Basis Future	\$0.0005	\$0.0001
18.A.003	ANR SE (Louisiana) Basis Future	\$0.0005	\$0.0001
18.A.004	ANR SW (Oklahoma) Basis Future	\$0.0005	\$0.0001
18.A.005	Enable Gas Basis Future	\$0.0005	\$0.0001
18.A.006	CG Mainline Basis Future	\$0.0005	\$0.0001
18.A.007	CG Onshore Basis Future	\$0.0005	\$0.0001
18.A.008	Chicago Basis Future	\$0.0005	\$0.0001
18.A.009	CIG Rockies Basis Future	\$0.0005	\$0.0001
18.A.010	Dominion South Basis Future	\$0.0005	\$0.0001
18.A.011	EP Permian Basis Future	\$0.0005	\$0.0001
18.A.012	EP San Juan Basis Future	\$0.0005	\$0.0001
18.A.013	Florida Gas Zone 3 Basis Future	\$0.0005	\$0.0001
18.A.014	Henry Basis Future	\$0.0005	\$0.0001
18.A.015	HSC Basis Future	\$0.0005	\$0.0001
18.A.016	Malin Basis Future	\$0.0005	\$0.0001
18.A.017	Michcon Basis Future	\$0.0005	\$0.0001
18.A.018	NGPL Midcont Basis Future	\$0.0005	\$0.0001
18.A.019	NGPL STX Basis Future	\$0.0005	\$0.0001
18.A.020	NGPL TXOK Basis Future	\$0.0005	\$0.0001
18.A.021	NNG Demarc Basis Future	\$0.0005	\$0.0001

18.A.022	NNG Ventura Basis Future	\$0.0005	\$0.0001
18.A.023	NWP Rockies Basis Future	\$0.0005	\$0.0001
18.A.024	NWP Sumas Basis Future	\$0.0005	\$0.0001
18.A.025	ONEOK Gas Transportation Basis Future	\$0.0005	\$0.0001
18.A.026	Panhandle Basis Future	\$0.0005	\$0.0001
18.A.027	PG&E Citygate Basis Future	\$0.0005	\$0.0001
18.A.028	Socal Border Basis Future	\$0.0005	\$0.0001
18.A.029	Socal Citygate Basis Future	\$0.0005	\$0.0001
18.A.030	Sonat Basis Future	\$0.0005	\$0.0001
18.A.031	Southern Star TX OK KS Basis Future	\$0.0005	\$0.0001
18.A.032	TCO Basis Future	\$0.0005	\$0.0001
18.A.033	Tennessee 500L Basis Future	\$0.0005	\$0.0001
18.A.034	Tennessee 800L Basis Future	\$0.0005	\$0.0001
18.A.035	Tennessee Zone 0 Basis Future	\$0.0005	\$0.0001
18.A.036	TETCO ELA Basis Future	\$0.0005	\$0.0001
18.A.037	TETCO M3 Basis Future	\$0.0005	\$0.0001
18.A.038	TETCO STX Basis Future	\$0.0005	\$0.0001
18.A.039	TETCO WLA Basis Future	\$0.0005	\$0.0001
18.A.040	TGT Zone 1 Basis Future	\$0.0005	\$0.0001
18.A.041	TGT Zone SL (FT) Basis Future	\$0.0005	\$0.0001
18.A.042	Transco Station 30 (Zone 1) Basis Future	\$0.0005	\$0.0001
18.A.043	Transco Station 45 (Zone 2) Basis Future	\$0.0005	\$0.0001
18.A.044	Transco Station 65 (Zone 3) Basis Future	\$0.0005	\$0.0001
18.A.045	Transco Station 85 (Zone 4) Basis Future	\$0.0005	\$0.0001
18.A.046	Transco Zone 6 (non NY) Basis Future	\$0.0005	\$0.0001
18.A.047	Transco Zone 6 (NY) Basis Future	\$0.0005	\$0.0001

18.A.048	Trunkline LA Basis Future	\$0.0005	\$0.0001
18.A.049	Union Dawn Basis Future	\$0.0005	\$0.0001
18.A.050	Waha Basis Future	\$0.0005	\$0.0001
18.A.051	AB NIT Index Future	\$0.0005	\$0.0001
18.A.052	Algonquin Citygates Index Future	\$0.0005	\$0.0001
18.A.053	ANR SE (Louisiana) Index Future	\$0.0005	\$0.0001
18.A.054	ANR SW (Oklahoma) Index Future	\$0.0005	\$0.0001
18.A.055	Enable Gas Index Future	\$0.0005	\$0.0001
18.A.056	CG-Mainline Index Future	\$0.0005	\$0.0001
18.A.057	Chicago Index Future	\$0.0005	\$0.0001
18.A.058	CIG Rockies Index Future	\$0.0005	\$0.0001
18.A.059	Dominion South Index Future	\$0.0005	\$0.0001
18.A.060	EP Permian Index Future	\$0.0005	\$0.0001
18.A.061	EP San Juan Index Future	\$0.0005	\$0.0001
18.A.062	Florida Gas Zone 3 Index Future	\$0.0005	\$0.0001
18.A.063	Henry Index Future	\$0.0005	\$0.0001
18.A.064	HSC Index Future	\$0.0005	\$0.0001
18.A.065	Malin Index Future	\$0.0005	\$0.0001
18.A.066	Michcon Index Future	\$0.0005	\$0.0001
18.A.067	NGPL Midcont Index Future	\$0.0005	\$0.0001
18.A.068	NGPL STX Index Future	\$0.0005	\$0.0001
18.A.069	NGPL TXOK Index Future	\$0.0005	\$0.0001
18.A.070	NNG Demarc Index Future	\$0.0005	\$0.0001
18.A.071	NNG Ventura Index Future	\$0.0005	\$0.0001
18.A.072	NWP Rockies Index Future	\$0.0005	\$0.0001
18.A.073	NWP Sumas Index Future	\$0.0005	\$0.0001

18.A.074	ONEOK Gas Transporation Index Future	\$0.0005	\$0.0001
18.A.075	Panhandle Index Future	\$0.0005	\$0.0001
18.A.076	PG&E Citygate Index Future	\$0.0005	\$0.0001
18.A.077	Socal Border Index Future	\$0.0005	\$0.0001
18.A.078	Socal Citygate Index Future	\$0.0005	\$0.0001
18.A.079	Sonat Index Future	\$0.0005	\$0.0001
18.A.080	Southern Star TX OK KS Index Future	\$0.0005	\$0.0001
18.A.081	TCO Index Future	\$0.0005	\$0.0001
18.A.082	Tennessee 500L Index Future	\$0.0005	\$0.0001
18.A.083	Tennessee Zone 0 Index Future	\$0.0005	\$0.0001
18.A.084	TETCO ELA Index Future	\$0.0005	\$0.0001
18.A.085	TETCO M3 Index Future	\$0.0005	\$0.0001
18.A.086	TETCO STX Index Future	\$0.0005	\$0.0001
18.A.087	TETCO WLA Index Future	\$0.0005	\$0.0001
18.A.088	TGT Zone 1 Index Future	\$0.0005	\$0.0001
18.A.089	Transco Station 45 (Zone 2) Index Future	\$0.0005	\$0.0001
18.A.090	Transco Station 65 (Zone 3) Index Future	\$0.0005	\$0.0001
18.A.091	Transco Station 85 (Zone 4) Index Future	\$0.0005	\$0.0001
18.A.092	Transco Zone 6 (non NY) Index Future	\$0.0005	\$0.0001
18.A.093	Transco Zone 6 (NY) Index Future	\$0.0005	\$0.0001
18.A.094	Waha Index Future	\$0.0005	\$0.0001
18.A.095	AB NIT Swing Future	\$0.0010	\$0.0001
18.A.096	Algonquin Citygates Swing Future	\$0.0010	\$0.0001
18.A.097	ANR SE (Louisiana) Swing Future	\$0.0010	\$0.0001
18.A.098	ANR SW (Oklahoma) Swing Future	\$0.0010	\$0.0001
18.A.099	Enable Gas Swing Future	\$0.0010	\$0.0001

18.A.100	CG-Mainline Swing Future	\$0.0010	\$0.0001
18.A.101	Chicago Swing Future	\$0.0010	\$0.0001
18.A.102	CIG Rockies Swing Future	\$0.0010	\$0.0001
18.A.103	Dominion South Swing Future	\$0.0010	\$0.0001
18.A.104	EP Permian Swing Future	\$0.0010	\$0.0001
18.A.105	EP San Juan Swing Future	\$0.0010	\$0.0001
18.A.106	Florida Gas Zone 3 Swing Future	\$0.0010	\$0.0001
18.A.107	Henry Swing Future	\$0.0010	\$0.0001
18.A.108	HSC Swing Future	\$0.0010	\$0.0001
18.A.109	Lebanon Swing Future	\$0.0010	\$0.0001
18.A.110	Malin Swing Future	\$0.0010	\$0.0001
18.A.111	Michcon Swing Future	\$0.0010	\$0.0001
18.A.112	NGPL Midcont Swing Future	\$0.0010	\$0.0001
18.A.113	NGPL STX Swing Future	\$0.0010	\$0.0001
18.A.114	NGPL TXOK Swing Future	\$0.0010	\$0.0001
18.A.115	NNG Demarc Swing Future	\$0.0010	\$0.0001
18.A.116	NNG Ventura Swing Future	\$0.0010	\$0.0001
18.A.117	NWP Rockies Swing Future	\$0.0010	\$0.0001
18.A.118	NWP Sumas Swing Future	\$0.0010	\$0.0001
18.A.119	ONEOK Gas Swing Future	\$0.0010	\$0.0001
18.A.120	Panhandle Swing Future	\$0.0010	\$0.0001
18.A.121	PG&E Citygate Swing Future	\$0.0010	\$0.0001
18.A.122	Socal Border Swing Future	\$0.0010	\$0.0001
18.A.123	Socal Citygate Swing Future	\$0.0010	\$0.0001
18.A.124	Sonat Swing Future	\$0.0010	\$0.0001
18.A.125	Southern Star TX OK KS Swing Future	\$0.0010	\$0.0001

18.A.126	TCO Swing Future	\$0.0010	\$0.0001
18.A.127	Tennessee-Zone 0 Swing p Future	\$0.0010	\$0.0001
18.A.128	TETCO M3 Swing Future	\$0.0010	\$0.0001
18.A.129	TETCO STX Swing Future	\$0.0010	\$0.0001
18.A.130	TGT Zone 1 Swing Future	\$0.0010	\$0.0001
18.A.131	Transco Station 65 (Zone 3) Swing Future	\$0.0010	\$0.0001
18.A.132	Transco Station 85 (Zone 4) Swing Future	\$0.0010	\$0.0001
18.A.133	Transco Zone 6 (non NY) Swing Future	\$0.0010	\$0.0001
18.A.134	Transco Zone 6 (NY) Swing Future	\$0.0010	\$0.0001
18.A.135	Waha Swing Swap Future	\$0.0010	\$0.0001
18.A.136	AB NIT NGX Same Day 5a Fixed Price Future	C\$0.0005	C\$0.0001
18.A.137	EP San Juan Fixed Price Future	\$0.0001	\$0.0001
18.A.138	Henry Calendar Year One Time Fixed Price Future	\$0.0010	\$0.0001
18.A.139	Henry LD1 Fixed Price Future	\$0.001	\$0.001
18.A.140	Henry LD1 Same Day Fixed Price Future	\$0.0010	\$0.0001
18.A.141	Henry LD4 Fixed Price Future	\$0.0010	\$0.0001
18.A.142	Henry Penultimate Fixed Price Future	\$0.0010	\$0.0001
18.A.143	Panhandle Fixed Price Future	\$0.0001	\$0.0001
18.A.144	Socal Fixed Price Future	\$0.0001	\$0.0001
18.A.145	Henry Penultimate 1-Month Calendar Spread Future	\$0.0010	\$0.0001
18.A.146	Henry Penultimate 3-Month Calendar Spread Future	\$0.0010	\$0.0001
18.A.147	Henry Penultimate 6-Month Calendar Spread Future	\$0.0010	\$0.0001
18.A.148	Iroquois (Into) Basis (Platts) Future	\$0.0005	\$0.0001
18.A.149	Iroquois-Z2 Basis (Platts) Future	\$0.0005	\$0.0001
18.A.151	Iroquois (Into) Swing (Platts) Future	\$0.0010	\$0.0001

18.A.152	Iroquois-Z2 Swing (Platts) Future	\$0.0010	\$0.0001
18.A.154	Iroquois (Into) Index (Platts) Future	\$0.0005	\$0.0001
18.A.155	Iroquois-Z2 Index (Platts) Futures	\$0.0005	\$0.0001
18.A.156	US EIA Financial Weekly Index	1 BCF	1 BCF
18.A.157	EIA End of Draw Index	1 BCF	1 BCF
18.A.158	EIA End of Storage Index	1 BCF	1 BCF
18.A.159	TETCO M2 Basis Futures (Receipts)	\$0.0005	\$0.0001
18.A.160	Tennessee Zone 6 200L Basis Future	\$0.0005	\$0.0001
18.A.161	Transco Leidy Basis Future	\$0.0005	\$0.0001
18.A.162	Transco Leidy Swing Future	\$0.0010	\$0.0001
18.A.163	Transco Leidy Index Future	\$0.0005	\$0.0001
18.A.164	Tennessee Zone 4 300L Basis Future	\$0.0005	\$0.0001
18.A.165	Tennessee Zone 4 300L Swing Future	\$0.0010	\$0.0001
18.A.166	Tennessee Zone 4 300L Index Future	\$0.0005	\$0.0001
18.A.167	Transco Zone 5 Basis Future	\$0.0005	\$0.0001
18.A.168	Transco Zone 5 Swing Future	\$0.0010	\$0.0001
18.A.169	Transco Zone 5 Index Future	\$0.0005	\$0.0001
18.A.170	TETCO M2 Swing Future (Receipts)	\$0.0010	\$0.0001
18.A.171	TETCO M2 Index Future (receipts)	\$0.0005	\$0.0001
18.A.174	REX Zone 3 Basis Future	\$0.0005	\$0.0001
18.A.175	REX Zone 3 Index Future	\$0.0005	\$0.0001
18.A.176	REX Zone 3 Swing Future	\$0.0010	\$0.0001
18.A.177	Henry Penultimate 4-Month Calendar Spread Future	\$0.0010	\$0.0001
18.A.178	Henry Penultimate 5-Month Calendar Spread Future	\$0.0010	\$0.0001
18.A.179	Katy Basis Future	\$0.0005	\$0.0001
18.A.180	Katy Index Future	\$0.0005	\$0.0001

18.A.181	Katy Swing Future	\$0.0010	\$0.0001
18.A.182	Tennessee 800L Index Future	\$0.0005	\$0.0001
18.A.183	Tennessee 800L Swing Future	\$0.0010	\$0.0001
18.A.184	AB NIT (7a/5a) Index Future	\$0.0005	\$0.0001
18.A.185	AB NIT 5a Swing Future (US/MM)	\$0.0001	\$0.0001
18.A.186	UK NBP Natural Gas Last Day Financial Futures (USD/MMBtu)	\$0.001	\$0.001
18.A.187	Chicago Fixed Price Future	\$0.0001	\$0.0001
18.A.188	Dominion South Fixed Price Future	\$0.0001	\$0.0001
18.A.189	Dutch TTF Natural Gas Last Day Financial Futures (USD/MMBTU)	\$0.001	\$0.001
18.A.190	Trunkline Zone 1A Basis Future	\$0.0001	\$0.0001
18.A.191	Tennessee 500L Swing Future	\$0.0001	\$0.0001
18.A.192	NWP Rockies Fixed Price Future	\$0.0001	\$0.0001
18.A.193	Waha Fixed Price Future	\$0.0001	\$0.0001
18.A.194	EP Permian Fixed Price Future	\$0.0001	\$0.0001
18.A.195	HSC Fixed Price Future	\$0.0001	\$0.0001
18.A.196	Michcon Fixed Price Future	\$0.0001	\$0.0001
18.A.197	TETCO M3 Fixed Price Future	\$0.0001	\$0.0001
18.A.198	AB NIT Fixed Price Future	\$0.0001	\$0.0001
18.A.199	US EIA Financial Weekly Index (100 USD)	\$0.0001	\$0.0001
18.A.200	Algonquin Citygates Fixed Price Future	\$0.0001	\$0.0001
18.A.201	CIG Rockies Fixed Price Future	\$0.0001	\$0.0001
18A.202	CG_Mainline Fixed Price Future	\$0.0001	\$0.0001
18.A.203	Malin Fixed Price Future	\$0.0001	\$0.0001
18.A.204	NNG Ventura Fixed Price Future	\$0.0001	\$0.0001
18.A.205	NGPL Midcont Fixed Price Future	\$0.0001	\$0.0001

18.A.206	NGPL TXOK Fixed Price Future	\$0.0001	\$0.0001
18.A.207	PG&E Citygate Fixed Price Future	\$0.0001	\$0.0001
18.A.208	REX Zone 3 Fixed Price Future	\$0.0001	\$0.0001
18.A.209	TCO Fixed Price Future	\$0.0001	\$0.0001
18.A.210	Transco Leidy Fixed Price Future	\$0.0001	\$0.0001
18.A.211	Transco Zone 6 (non NY) Fixed Price Future	\$0.0001	\$0.0001
18.A.212	Millennium East Pool Basis Future	\$0.0001	\$0.0001
18.A.213	Millennium East Pool Swing Future	\$0.0001	\$0.0001
18.A.214	Millennium East Pool Index Future	\$0.0001	\$0.0001
18.A.215	Pine Prairie Index Future	\$0.0005	\$0.0001
18.A.216	Pine Prairie Swing Future	\$0.001	\$0.001
18.A.217	Socal Citygate Fixed Price Future	\$0.0001	\$0.0001
18.A.219	Tennessee Zone 1 Swing Future	\$0.001	\$0.001
18.A.220	TETCO-ELA Swing Future	\$0.001	\$0.001
18.A.221	TETCO-WLA Index Future	\$0.0005	\$0.0001
18.A.222	TETCO-WLA Swing Future	\$0.001	\$0.001
18.A.225	Transco Station 30 (Zone 1) Index Future	\$0.0005	\$0.0001
18.A.226	Transco Station 30 (Zone 1) Swing Future	\$0.001	\$0.001
18.A.227	Trunkline Zone 1A Index Future	\$0.0005	\$0.0001
18.A.228	Trunkline Zone 1A Swing Future	\$0.001	\$0.001
18.A.229	Union Dawn Index Future	\$0.0005	\$0.0001
18.A.230	Union Dawn Swing Future	\$0.001	\$0.001
18.A.231	CG Onshore Index Future	\$0.0005	\$0.0001
18.A.232	CG Onshore Swing Future	\$0.001	\$0.001
18.A.233	Pine Prairie Basis Future	\$0.0005	\$0.0001
18.D.013	CAIR ANNUAL NOx Future	\$0.10	\$0.10

18.D.014	CAIR OZONE SEASON Nox Future	\$0.10	\$0.10
18.D.015	New Jersey Solar Renewable Energy Certificate Future	\$0.01	\$0.01
18.D.016	Texas Compliance Renewable Energy Certificate Future	\$0.01	\$0.01
18.D.022	California Carbon Allowance Vintage 2022 Future	\$0.01	\$0.01
18.D.024	California Carbon Allowance Specific Vintage 2022 Future	\$0.01	\$0.01
18.D.047	PJM Tri Qualified Renewable Energy Certificate Class 1 2 Year Prior Future	\$0.01	\$0.01
18.D.048	California Carbon Allowance Current Auction Clearing Price	\$0.01	\$0.01
18.D.049	California Carbon Allowance Advance Auction Clearing Price	\$0.01	\$0.01
18.D.050	Regional Greenhouse Gas Initiative Allowance Auction Clearing Price	\$0.01	\$0.01
18.D.051	California Carbon Offset Future	\$0.01	\$0.01
18.E.001	Option on EP San Juan Fixed Price Future	\$0.0001	\$0.0001
18.E.002	Option on Henry LD1 Same Day Fixed Price Future	\$0.0001	\$0.0001
18.E.003	Option on Henry LD4 Fixed Price Future	\$0.0001	\$0.0001
18.E.004	Option on Henry Penultimate Fixed Price Future	\$0.0010	\$0.0001
18.E.005	Option on Henry Swing Future	\$0.0001	\$0.0001
18.E.006	Option on Panhandle Fixed Price Future	\$0.0001	\$0.0001
18.E.007	Option on Socal Fixed Price Future	\$0.0001	\$0.0001
18.E.008	Calendar Spread Option on Henry Penultimate 1- Month Calendar Spread Future	\$0.0010	\$0.0010
18.E.009	Calendar Spread Option on Henry Penultimate 3- Month Calendar Spread Future	\$0.0010	\$0.0010
18.E.010	Calendar Spread Option on Henry Penultimate 6- Month Calendar Spread Future	\$0.0010	\$0.0010

18.E.011	Calendar Year One Time Option on Henry Calendar Year One Time Fixed Price Future	\$0.0010	\$0.0010
18.B.001	CAISO NP-15 Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.002	CAISO SP-15 Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.003	CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.203	ERCOT Daily Load Future	1MW	1MW
18.B.004	ERCOT Houston 345KV Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.005	ERCOT Houston Load Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.006	ERCOT Houston Load Zone Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.007	ERCOT North 345KV Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.008	ERCOT North 345KV Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.009	ERCOT North Load Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.010	ERCOT North Load Zone Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.011	ERCOT South 345KV Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.012	ERCOT South Load Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.013	ERCOT South Load Zone Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.014	ERCOT West 345KV Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.015	ERCOT West Load Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01

18.B.016	ERCOT West Load Zone Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.017	ISO New England Connecticut Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.018	ISO New England Maine Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.019	ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.020	ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.021	ISO New England Massachusetts Hub Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.022	ISO New England NE Massachusetts Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.023	ISO New England New Hampshire Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.024	ISO New England SE Massachusetts Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.025	ISO New England West Central Massachusetts Day- Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.026	Mid-Columbia Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.027	Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.028	MISO Illinois Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.029	MISO Indiana Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.030	MISO Indiana Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.031	MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.032	NYISO Zone A Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01

18.B.033	NYISO Zone C Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.034	NYISO Zone F Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.035	NYISO Zone G Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.036	NYISO Zone J Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.037	Palo Verde Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.038	PJM AECO Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.039	PJM AEP Dayton Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.040	PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.041	PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.042	PJM APS Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.043	PJM BGE Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.044	PJM ComEd Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.202	PJM Daily Load Future	1MW	1MW
18.B.045	PJM DPL Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.046	PJM Duquesne Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.047	PJM Eastern Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.048	PJM JCPL Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.049	PJM METED Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.050	PJM NI Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.051	PJM NI Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.01

18.B.052	PJM PECO Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.053	PJM PENELEC Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.054	PJM PEPCO Zone Day-Ahead Peak Month Fixed Price Future	\$0.05	\$0.01
18.B.055	PJM PPL Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.056	PJM PSEG Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.057	PJM Western Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.058	PJM Western Hub Real-Time Peak (800 MWh) Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.059	PJM Western Hub Real-Time Peak (800 MWh) Fixed Price Future	\$0.05	\$0.01
18.B.060	PJM Western Hub Real-Time Peak (1 MW) Fixed Price Future	\$0.05	\$0.01
18.B.061	PJM Western Hub Real-Time Peak Planning Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.062	CAISO NP-15 Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.063	CAISO SP-15 Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.064	ERCOT Houston 345KV Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.065	ERCOT Houston 345KV Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.066	ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.067	ERCOT Houston Load Zone Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.068	ERCOT North 345KV Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01

18.B.069	ERCOT North Load Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.070	ERCOT North Load Zone Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.071	ERCOT South 345KV Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.072	ERCOT South Load Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.073	ERCOT South Load Zone Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.074	ERCOT West 345KV Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.075	ERCOT West Load Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.076	ERCOT West Load Zone Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.077	ISO New England Connecticut Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.078	ISO New England Maine Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.079	ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.080	ISO New England Massachusetts Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.081	ISO New England Massachusetts Hub Day-Ahead Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.082	ISO New England NE Massachusetts Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.083	ISO New England New Hampshire Day-Ahead Off- Peak Fixed Price Future	\$0.05	\$0.01
18.B.084	ISO New England SE Massachusetts Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01

18.B.085	ISO New England West Central Massachusetts Day- Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.086	Mid-Columbia Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.087	MISO Illinois Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.088	MISO Indiana Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.089	MISO Indiana Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.090	NYISO Zone A Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.192	NYISO Zone A Day-Ahead Peak Fixed Price Future	\$0.01	\$0.01
18.B.193	NYISO Zone A Day-Ahead Off-Peak Fixed Price Future	\$0.01	\$0.01
18.B.091	NYISO Zone C Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.198	NYISO Zone C Day-2head LBMP Peak Daily Fixed Price Future	\$0.01	\$0.01
18.B.199	NYISO Zone C Day-Ahead LBMP Off-Peak Daily Fixed Price Future	\$0.01	\$0.01
18.B.092	NYISO Zone F Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.200	NYISO Zone F Day-Ahead LBMP Peak Daily Fixed Price Future	\$0.01	\$0.01
18.B.201	NYISO Zone F Day-Ahead LBMP Off-Peak Daily Fixed Price Future	\$0.01	\$0.01
18.B.093	NYISO Zone G Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.194	NYISO Zone G Day-Ahead Peak Mini Fixed Price Future	\$0.01	\$0.01
18.B.195	NYISO Zone G Day-Ahead Off-Peak Mini Fixed Price Future	\$0.01	\$0.01

18.B.094	NYISO Zone J Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.196	NYISO Zone J Day-Ahead Peak Mini Fixed Price Future	\$0.01	\$0.01
18.B.197	NYISO Zone J Day-Ahead Off Peak Mini Fixed Price Future	\$0.01	\$0.01
18.B.095	Palo Verde Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.096	PJM AECO Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.097	PJM AEP Dayton Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.098	PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.099	PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.100	PJM APS Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.101	PJM BGE Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.102	PJM ComEd Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.103	PJM DPL Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.104	PJM Duquesne Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.105	PJM Eastern Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.106	PJM JCPL Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01

18.B.107	PJM METED Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.108	PJM NI Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.109	PJM NI Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.110	PJM PECO Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.111	PJM PENELEC Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.112	PJM PEPCO Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.113	PJM PPL Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.114	PJM PSEG Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.115	PJM Western Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.116	PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.117	PJM Western Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.118	PJM Western Hub Real-Time Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.119	CAISO NP-15 Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.120	CAISO NP-15 Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.121	CAISO Palo Verde Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.122	CAISO SP-15 Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01

18.B.123	CAISO SP-15 Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.124	ERCOT Houston 345KV Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.125	ERCOT Houston 345KV Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.126	ERCOT Houston Load Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.127	ERCOT North 345KV Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.128	ERCOT North 345KV Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.B.129	ERCOT North 345KV Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.130	ERCOT North Load Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.131	ERCOT South 345KV Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.132	ERCOT South 345KV Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.133	ERCOT South Load Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.134	ERCOT West 345KV Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.135	ERCOT West 345KV Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.136	ERCOT West Load Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.137	ISO New England Massachusetts Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.138	Mid-Columbia Day-Ahead Peak Daily Fixed Price	\$0.05	\$0.01

Future

18.B.139	MISO Indiana Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.140	MISO Indiana Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.141	MISO Indiana Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.B.142	NYISO Zone A Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.143	NYISO Zone G Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.144	NYISO Zone J Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.145	Palo Verde Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.146	PJM AEP Dayton Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.147	PJM AEP Dayton Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.148	PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.B.149	PJM Eastern Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.150	PJM JCPL Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.151	PJM NI Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.152	PJM NI Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.153	PJM PEPCO Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.154	PJM PSEG Day-Ahead Peak Daily Fixed Price	\$0.05	\$0.01

Future

18.B.155	PJM Western Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.156	PJM Western Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.157	PJM Western Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.B.158	CAISO NP-15 Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.159	CAISO NP-15 Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.160	CAISO SP-15 Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.161	CAISO SP-15 Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.162	ERCOT Houston 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.163	ERCOT Houston 345KV Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.164	ERCOT Houston Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.165	ERCOT North 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.166	ERCOT North 345KV Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.167	ERCOT North Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.168	ERCOT South 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.169	ERCOT South 345KV Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.170	ERCOT South Load Zone Day-Ahead Off-Peak	\$0.05	\$0.01

Daily	Fixed	Price	Future

18.B.171	ERCOT West 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.172	ERCOT West 345KV Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.173	ERCOT West Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.174	ISO New England Massachusetts Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.175	Mid-Columbia Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.176	MISO Indiana Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.177	MISO Indiana Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.178	NYISO Zone A Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.179	NYISO Zone G Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.180	NYISO Zone J Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.181	Palo Verde Day-Ahead Off-Peak Daily Future	\$0.05	\$0.01
18.B.182	PJM AEP Dayton Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.183	PJM AEP Dayton Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.184	PJM Eastern Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.185	PJM JCPL Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.186	PJM NI Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01

18.B.187	PJM NI Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.188	PJM PEPCO Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.189	PJM PSEG Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.190	PJM Western Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.191	PJM Western Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.204	CAISO SP-15 Day-Ahead Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.205	ERCOT Capacity Responsive Reserve Future	\$0.05	\$0.01
18.B.206	Mid-Columbia Day-Ahead Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.207	MISO Arkansas Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.208	MISO Arkansas Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.209	MISO Indiana Hub Real-Time Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.210	MISO Louisiana Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.211	MISO Louisiana Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.212	MISO Michigan Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.213	MISO Michigan Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.214	MISO Minnesota Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01

18.B.215	MISO Minnesota Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.216	MISO Texas Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.217	MISO Texas Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.218	MISO Texas Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.219	MISO Texas Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.220	PJM AEP Dayton Hub Real-Time Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.221	PJM AEP Dayton Hub Real-Time Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.222	PJM ATSI Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.223	PJM ATSI Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.224	PJM DEOK Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.225	PJM DEOK Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.226	PJM NI Hub Real-Time Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.227	PJM NI Hub Real-Time Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.228	SPP North Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.229	SPP North Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.230	SPP South Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.231	SPP South Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.232	ISO New England Massachusetts Hub Real-Time	\$0.05	\$0.01

Peak Daily	Fixed	Price	Future

18.B.233	MISO Arkansas Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.234	MISO Arkansas Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.235	MISO Louisiana Hub Day-Ahead Off-Peak Daily Future	\$0.05	\$0.01
18.B.236	MISO Louisiana Hub Day-Ahead Peak Fixed Price Daily Future	\$0.05	\$0.01
18.B.237	PJM ATSI Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.238	PJM ATSI Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.239	SPP South Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.240	SPP South Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.241	PJM AEP Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.242	PJM AEP Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.243	PJM FE Ohio Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.244	PJM FE Ohio Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.245	PJM AEP Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.246	PJM AEP Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.247	PJM FE Ohio Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.248	PJM FE Ohio Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.249	MISO Texas Hub Day-Ahead Peak Daily Fixed Price Future		

18.B.250	MISO Texas Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.251	SPP North Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.252	SPP North Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.253	SPP South Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.254	SPP South Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.255	CAISO NP-15 Fifteen Minute Marker Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.256	CAISO NP-15 Fifteen Minute Marker Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.257	CAISO SP-15 Fifteen Minute Marker Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.258	CAISO SP-15 Fifteen Minute Marker Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.259	ERCOT Non-Spinning Reserve Future	\$0.05	\$0.01
18.B.260	ERCOT Regulation DOWN Future	\$0.05	\$0.01
18.B.261	ERCOT Regulation UP Future	\$0.05	\$0.01
18.B.262	NYISO Zone G Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.263	NYISO Zone G Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.264	NYISO Zone A Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.265		\$0.05	\$0.01
18.B.266	NYISO Zone A Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
	NYISO Zone D Day-Ahead Peak Daily Fixed Price Future		

18.B.267	NYISO Zone D Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.268	NYISO Zone D Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.269	NYISO Zone D Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.270	ISO New England Rhode Island Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.271	ISO New England Rhode Island Day-Ahead Off- Peak Fixed Price Future	\$0.05	\$0.01
18.B.272	MISO AMIL.BGS6 Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.273	MISO AMIL.BGS6 Day-Ahead Peak Fixed Off- Price Future	\$0.05	\$0.01
18.B.274	NYISO NYC In-city Capacity Fixed Price Future	\$0.05	\$0.01
18.B.275	NYISO Rest of Sate Capacity Fixed Price Future	\$0.05	\$0.01
18.B.276	PJM AECO Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.277	PJM AECO Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.278	PJM BGE Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.279	PJM BGE Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.280	PJM ComEd Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.281	PJM ComEd Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.282	PJM Deck Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01

18.B.283	PJM Deck Zone Day-Ahead Peak Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.284	PJM METED Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.285	PJM METED Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.286	PJM PECO Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.287	PJM PECO Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.288	PJM PPL Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.289	PJM PPL Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.290	PJM Western Hub Real-Time Peak 50 MW Fixed Price Future	\$0.05	\$0.01
18.B.291	CAISO NP-15 Day-Ahead Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.292	CAISO NP-15 Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.293	Palo Verde Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.294	Palo Verde Day-Ahead Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.295	ERCOT West 345KV Real-Time Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.296	ERCOT North 345KV Real-Time Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.297	ERCOT South 345KV Real-Time Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.298	ERCOT Houston 345KV Real-Time Mini Fixed Price Future	\$0.05	\$0.01
18.B.299	ERCOT North 345KV Day-Ahead Peak Daily 80	\$0.05	\$0.01

#### MWh Fixed Price Future

18.B.300	PJM Western Hub Real-Time Peak Calendar Year One Time Mini Fixed Price Future	\$0.05	\$0.01
18.B.301	NYISO Lower Hudson Valley Capacity Fixed Price Future	\$0.05	\$0.01
18.B.302	SPP North Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.303	SPP North Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.304	CAISO Malin Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.305	PJM DOM Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.306	PJM DOM Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.307	ERCOT Houston 345KV Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.308	ERCOT Houston 345KV Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.309	ERCOT South 345KV Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.310	ERCOT South 345KV Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.311	ERCOT West 345KV Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.312	ERCOT West 345KV Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.313	NYISO Zone K Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.314	NYISO Zone K Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.315	NYISO Zone K Day-Ahead LBMP Peak Daily Fixed Price Future	\$0.05	\$0.01

18.B.316	NYISO Zone K Day-Ahead LBMP Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.317	NYISO Zone B Day-Ahead-Peak Fixed Price Future	\$0.05	\$0.01
18.B.318	NYISO Zone B Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.319	NYISO Zone E Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.320	NYISO Zone E Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.321	NYISO Zone I Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.322	NYISO Zone I Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.323	PJM DAY Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.324	PJM DAY Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.325	PJM SOUTHIMP Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.326	PJM SOUTHIMP Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.327	PJM PENN Power Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.328	PJM PENN Power Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.329	PJM PEPCO MD Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.330	PJM PEPCO MD Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.331	MISO Minnesota Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.332	MISO Minnesota Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.333	MISO Michigan Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01

18.B.334	MISO Michigan Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.335	MISO AMIL.BGS6 Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B336	MISO AMIL.BGS6 Day-Ahead Peak Daily Fixed Price Fulture	\$0.05	\$0.01
18.B.337	CAISO NP-15 Day-Ahead Peak Daily HE 0900- 1600 Fixed Price Future	\$0.05	\$0.01
18.B.338	CAISO SP-15 Day-Ahead Peak Daily HE 0900-1600 Fixed Price Future	\$0.05	\$0.01
18.B.339	Weekly PJM Western Hub Real-Time Peak Average Price Future	\$0.05	\$0.01
18.B.340	CAISO NP-15 Day-Ahead Peak HE 0900-1600 Fixed Price Future	\$0.01	\$0.01
18.B.341	CAISO SP-15 Day-Ahead Peak HE 0900-1600 Fixed Price Future	\$0.01	\$0.01
18.B.344	PJM Western Hub Real-Time 2x16 Peak Fixed Price Future	\$0.01	\$0.01
18.B.345	ERCOT North 345KV Hub Real-Time 2x16 Peak Fixed Price Future	\$0.01	\$0.01
18.B.346	PJM Western Hub Real-Time Peak Daily Mini Fixed Priced Future	\$0.01	\$0.01
18.B.347	ERCOT North 345KV Hub Real-Time Peak Daily Mini Fixed Price Future	\$0.01	\$0.01
18.E.017	Option on CAISO SP-15 Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.E.018	Option on CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.05
18.E.019	Option on ERCOT North 345KV Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.E.020	Option on ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01

18.E.021	Option on Mid-Columbia Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.E.022	Option on Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.05
18.E.023	Option on MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	\$0.05	\$0.05
18.E.024	Option on MISO Indiana Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.E.025	Option on PJM Western Hub Real-Time Peak (800 MWh) Fixed Price Future	\$0.05	\$0.01
18.E.026	Option on PJM Western Hub Real-Time Peak (1 MW) Fixed Price Future	\$0.05	\$0.01
18.E.027	Option on PJM Western Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.E.028	Option on CAISO SP-15 Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.E.029	Option on ERCOT North 345KV Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.E.030	Option on ISO New England Massachusetts Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.E.031	Option on Mid-Columbia Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.E.032	Option on MISO Indiana Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.E.033	Option on PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.E.034	Option on PJM Western Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.E.035	Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.036	Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year	\$0.01	\$0.01

#### One Time Fixed Price Future

18.E.037	Calendar One Time Option on PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.038	Calendar One Time Option on PJM Western Hub Real-Time Peak (800 MWh) Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.039	Planning Year One Time Option on PJM Western Hub Real-Time Peak Planning Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.049	Option on PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.E.050	Option on PJM AEP Dayton Hub Real-Time Off- Peak Fixed Price Future	\$0.05	\$0.01
18.E.051	Calendar One Time Option on PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.052	Calendar One Time Option on PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.D.001	California Carbon Allowance Futures – Vintages 2013 – 2016	\$0.01	\$0.01
18.D.001	California Carbon Allowance Future – Vintages 2017 – 2018	\$0.01	\$0.01
18.D.002	Carbon Financial Instrument, United States, Futures	\$0.01	\$0.01
18.D.005	Cross State Air Pollution Rule TR NOx Annual Allowance Futures	\$1.00	\$1.00
18.D.005	Cross State Air Pollution Rule TR NOx Annual Allowance Futures - Vintage 2016-2018	\$0.01	\$0.01
18.D.006	Cross State Air Pollution Rule TR NOx Ozone Season Allowance Futures	\$1.00	\$1.00
18.D.006	Cross State Air Pollution Rule TR NOx Ozone Season Allowance Futures - Vintage 2016	\$0.01	\$0.01

18.D.007	Cross State Air Pollution Rule TR SO2 Group 1 Allowance Futures	\$0.010	\$0.010
18.D.007	Cross State Air Pollution Rule TR SO2 Group 1 Allowance Futures - Vintage 2016-2018	\$0.01	\$0.01
18.D.008	Cross State Air Pollution Rule TR SO2 Group 2 Allowance Futures	\$0.010	\$0.010
18.D.008	Cross State Air Pollution Rule TR SO2 Group 2 Allowance Futures - Vintage 2016-2018	\$0.01	\$0.01
18.D.011	Regional Greenhouse Gas Initiative Futures – Vintages 2009 – 2021	\$0.01	\$0.01
18.D.012	Sulfur Financial Instrument Futures	\$0.10	\$0.10
18.D.015	New Jersey Solar Renewable Energy Certificate Future	\$0.01	\$0.01
18.D.017	Massachusetts Compliance Renewable Energy Certificates Class 1 Vintage Future	\$0.01	\$0.01
18.D.018	New Jersey Compliance Renewable Energy Certificates Class 1 Vintage Future	\$0.01	\$0.01
18.D.019	Connecticut Compliance Renewable Energy Certificates Class 1 Vintage Future	\$0.01	\$0.01
18.D.020	PJM Tri-Qualified Renewable Energy Certificates Class 1 Vintage Future	\$0.01	\$0.01
18.D.021	Massachusetts Solar Renewable Energy Certificate Future - Vintages 2015 - 2023	\$0.01	\$0.01
18.D.022	California Carbon Allowance Future - Vintage 2019- 2021	\$0.01	\$0.01
18.D.023	Massachusetts Solar Renewable Energy Certificate Carve Out II Future - Vintages 2016 - 2023	\$0.01	\$0.01
18.D.024	California Carbon Allowance Vintage Specific Future - Vintages 2017-2021	\$0.01	\$0.01
18.D.025	Pennsylvania Solar Alternative Energy Certificate Future - Vintages 2016-2023	\$0.01	\$0.01

18.D.026	Maryland Solar Renewable Energy Certificate Future - Vintages 2016-2023	\$0.01	\$0.01
18.D.027	Ontario Carbon Allowance Future - Vintage 2017-2021	C\$0.01	C\$0.01
18.D.028	Cross State Air Pollution Rule TR NOx Ozone Season Allowance Futures - Vintage 2017-2018	\$0.01	\$0.01
18.D.029	Maryland Compliance Renewable Energy Certificate Tier 1 Vintage Future Vintages 2016-2023	\$0.01	\$0.01
18.D.030	NEPOOL Dual Qualified Renewable Energy Certificate Class I Vintage Future - Vintage 2016- 2023	\$0.01	\$0.01
18.D.031	Pennsylvania Compliance Alternative Energy Certificate Tier 1 Vintage Future - Vintages 2016- 2023	\$0.01	\$0.01
18.D.032	Massachusetts Solar Renewable Energy Certificate Carve Out I Future	\$0.01	\$0.01
18.D.033	Massachusetts Solar Renewable Energy Certificate Carve Out II Future	\$0.01	\$0.01
18.D.034	New Jersey Compliance Renewable Energy Certificate Class I Future	\$0.01	\$0.01
18.D.035	Maryland Compliance Renewable Energy Credit Tier 1 Future	\$0.01	\$0.01
18.D.036	Pennsylvania Compliance Alternative Energy Credit Tier I Future	\$0.01	\$0.01
18.D.037	Maryland Solar Renewable Energy Credit Future	\$0.01	\$0.01
18.D.038	Pennsylvania Solar Alternative Energy Credit Future	\$0.01	\$0.01
18.D.039	Connecticut Compliance Renewable Energy Certificate Class I Future	\$0.01	\$0.01
18.D.040	Massachusetts Compliance Renewable Energy Certificate Class I Future	\$0.01	\$0.01
18.D.041	NEPOOL Dual Qualified Compliance Renewable Energy Certificate Class I Future	\$0.01	\$0.01

New Jersey Solar Renewable Energy Certificate Prior Year Future	\$0.01	\$0.01
New Jersey Solar Renewable Energy Certificate Future	\$0.01	\$0.01
PJM Tri Qualified Renewable Energy Certificate Class I Prior Year Future	\$0.01	\$0.01
PJM Tri Qualified Renewable Energy Certificate Class I Future	\$0.01	\$0.01
California Low Carbon Fuels Standard Credit (OPIS) Future	\$0.25	\$0.25
Option on California Carbon Allowance Futures	\$0.001	\$0.001
Option on Carbon Financial Instrument, United States, Futures	\$0.01	\$0.01
Option on Climate Action Reserve Futures	\$0.01	\$0.01
Option On Cross State Air Pollution Rule TR NOx Annual Allowance Futures	\$0.01	\$0.01
Option on Cross State Air Pollution Rule TR NOx Ozone Season Allowance Futures	\$0.01	\$0.01
Option on Cross State Air Pollution Rule TR SO2 Group 1 Allowance Futures	\$0.010	\$0.10
Option on Cross State Air Pollution Rule TR SO2 Group 2 Allowance Futures1	\$0.010	\$0.10
Option on Regional Greenhouse Gas Initiative Futures - Vintages 2013-2021	\$0.01	\$0.01
Option on Sulfur Financial Instrument Futures	\$0.01	\$0.01
Option on New Jersey Solar Renewable Energy Certificate Vintage Future	\$0.01	\$0.01
Option on Texas Compliance Renewable Energy Certificate Future	\$0.01	\$0.01
PJM Western Hub Real-Time Peak (800 MWh) Fixed Price Future	\$0.01	\$0.01
Option on Cross State Air Pollution TR NOx Ozone		
	Prior Year Future  New Jersey Solar Renewable Energy Certificate Future  PJM Tri Qualified Renewable Energy Certificate Class I Prior Year Future  PJM Tri Qualified Renewable Energy Certificate Class I Future  California Low Carbon Fuels Standard Credit (OPIS) Future  Option on California Carbon Allowance Futures  Option on Carbon Financial Instrument, United States, Futures  Option on Climate Action Reserve Futures  Option On Cross State Air Pollution Rule TR NOx Annual Allowance Futures  Option on Cross State Air Pollution Rule TR NOx Ozone Season Allowance Futures  Option on Cross State Air Pollution Rule TR SO2 Group 1 Allowance Futures  Option on Cross State Air Pollution Rule TR SO2 Group 2 Allowance Futures1  Option on Regional Greenhouse Gas Initiative Futures - Vintages 2013-2021  Option on New Jersey Solar Renewable Energy Certificate Vintage Future  Option on Texas Compliance Renewable Energy Certificate Future  PJM Western Hub Real-Time Peak (800 MWh) Fixed Price Future	Prior Year Future  New Jersey Solar Renewable Energy Certificate Future  PJM Tri Qualified Renewable Energy Certificate Class I Prior Year Future  PJM Tri Qualified Renewable Energy Certificate Class I Future  California Low Carbon Fuels Standard Credit (OPIS) Future  Option on California Carbon Allowance Futures  Option on Carbon Financial Instrument, United States, Futures  Option on Climate Action Reserve Futures  Option On Cross State Air Pollution Rule TR NOx Annual Allowance Futures  Option on Cross State Air Pollution Rule TR NOx Ozone Season Allowance Futures  Option on Cross State Air Pollution Rule TR SO2 Group 1 Allowance Futures  Option on Regional Greenhouse Gas Initiative Futures - Vintages 2013-2021  Option on New Jersey Solar Renewable Energy Certificate Vintage Future  Option on Texas Compliance Renewable Energy Certificate Future  PJM Western Hub Real-Time Peak (800 MWh) Fixed Price Future Futures Futures Futures Futures  So.01  So.01  So.01  Fixed Price Future

18.E.060	Season Allowance Future - Vintage 2015-2016	\$0.01	\$0.01
18.E.061	Option on Cross State Air Pollution TR SO2 Group 1 Allowance Future - Vintage 2015	\$0.10	\$0.10
18.E.061	Option on Cross State Air Pollution TR SO2 Group 1 Allowance Future - Vintage 2016	\$0.01	\$0.01
18.E.062	Option on Cross State Air Pollution TR SO2 Group 2 Allowance Future - Vintage 2015	\$0.10	\$0.10
18.E.062	Option on Cross State Air Pollution TR SO2 Group 2 Allowance Future - Vintage 2016	\$0.01	\$0.01
18.E.063	Option on Henry Penultimate Fixed Price Future 25K	\$0.0010	\$0.0001
18.E.064	Option on PJM Western Hub Real-Time Peak 50 MW Fixed Price Future	\$0.05	\$0.01
18.E.065	Option on ERCOT North 345KV Day-Ahead Peak Daily 80 MWh Fixed Price Future	\$0.05	\$0.01
18.E.066	Option on PJM Western Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.E.067	Option on California Carbon Allowance Future - Vintage 2019-2022	\$0.001	\$0.001
18.E.068	Calendar Spread Option on Henry Penultimate 4- Month Calendar Spread Future	\$0.0010	\$0.0010
18.E.069	Calendar Spread Option on Henry Penultimate 5- Month Calendar Spread Future	\$0.0010	\$0.0010
18.E.070	Calendar One Time Option on PJM Western Hub Real-Time Peak Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.071	Option on PJM Western Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.E.072	Option on California Carbon Allowance Vintage Specific Future - Vintages 2017-2022	\$0.001	\$0.001
18.E.073	Option on PJM Tri-Qualified Renewable Energy	\$0.01	\$0.01

### Certificate Class 1 Vintage Future

18.E.074	Option on Ontario Carbon Allowance Future- Vintage 2017-2021	C\$0.001	C\$0.01
18.E.075	Option on NYISO Zone A Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.E.076	Option on NYISO Zone G Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.E.077	Option on NYISO Zone A Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.E.078	Option on NYISO Zone G Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.E.079	Option on PJM Western Hub Real-Time Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.E.080	Option on CAISO NP-15 Day-Ahead Peak Fixed Price Future	\$0.01	\$0.01
18.E.081	Option on CAISO NP-15 Day-Ahead Peak Daily Fixed Price Future	\$0.01	\$0.01
18.E.082	Option on CAISO SP-15 Day-Ahead Off-Peak Fixed Price Future	\$0.01	\$0.01
18.E.083	Option on Mid-Columbia Day-Ahead Off-Peak Fixed Price Future	\$0.01	\$0.01
18.E.084	Option on Palo Verde Day-Ahead Peak Fixed Price Future	\$0.01	\$0.01
18.E.085	Option on New Jersey Solar Renewable Energy Certificate Future	\$0.01	\$0.01
18.E.086	One Year Mid-Curve Option on New Jersey Solar Renewable Energy Certificate Future	\$0.01	\$0.01
18.E.087	Two Year Mid-Curve Option on New Jersey Solar Renewable Energy Certificate Future	\$0.01	\$0.01
18.E.088	Option on PJM Tri Qualified Renewable Energy Certificates Class I Future	\$0.01	\$0.01
18.E.089	One Year Mid-Curve Option on PJM Tri Qualified	\$0.01	\$0.01

Renewable Energy Certificates Class I Future
Renewable Energy Certificates Class I Future

18.E.090	Two Year Mid-Curve Option on PJM Tri Qualified Renewable Energy Certificates Class I Future	\$0.01	\$0.01
18.E.091	Average Price Option on PJM Western Hub Day- Ahead Peak (1 MW) Fixed Price Future	\$0.05	\$0.01
18.E.092	Average Price Option on PJM Western Hub Real- Time Peak (1 MW) Fixed Price Future	\$0.05	\$0.01
18.E.093	Weekly Average Price Option on PJM Western Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.E.094	Option on Cross State Air Pollution NOx Ozone Season Group 2 Allowance Future - Vintage 2018	\$0.01	\$0.01
18.E.095	Option on Chicago Fixed Price Future	\$0.0001	\$0.0001
18.E.096	Option on Dominion South Fixed Price Future	\$0.0001	\$0.0001
18.E.097	Option on California Low Carbon Fuels Standard Credit (OPIS) Future	\$0.25	\$0.25
18.E.098	Option on PJM PEPCO Zone Day-Ahead Peak Fixed Price Future	\$0.01	\$0.01
18.E.099	Option on PJM PECO Zone Day-Ahead Peak Fixed Price Future	\$0.01	\$0.01
18.E.100	Option on PJM BGE Zone Day-Ahead Peak Fixed Price Future	\$0.01	\$0.01
18.E.101	Option on ERCOT North 345KV Day-Ahead Peak Fixed Price Future	\$0.01	\$0.01
18.E.102	Option on Massachusetts Solar Renewable Certificate Future Vintages 2018-2023	\$0.01	\$0.01
18.E.103	Option on Massachusetts Solar Renewable Energy Certificate Carve Out II Future Vintages 2018-2023	\$0.01	\$0.01
18.E.104	Option on NWP Rockies Fixed Price Future	\$0.0001	\$0.0001
18.E.105	Option on Waha Fixed Price Future	\$0.0001	\$0.0001
18.E.106	Option on EP Permian Fixed Price Future	\$0.0001	\$0.0001
18.E.107	Option on HSC Fixed Price Future	\$0.0001	\$0.0001

18.E.108	Option on Michcon Fixed Price Future	\$0.0001	\$0.0001
18.E.109	Option on TETCO M3 Fixed Price Future	\$0.0001	\$0.0001
18.E.110	Option on AB NIT Fixed Price Future	\$0.0001	\$0.0001
18.E.111	Option on PJM PSEG Day-Ahead Peak Fixed Price Future	0.01	0.01
18.E.112	Option on PJM PSEG Day-Ahead Peak Daily Fixed Price Future	0.01	0.01
18.E.113	Option on PJM PPL Zone Day-Ahead Peak Fixed Price Future	0.01	0.01
18.E.114	Option on PJM Western Hub Real-Time Off-Peak Calendar Year One time Mini Fixed Price Future	\$0.01	\$0.01
18.E.115	Option on Algonquin Citigates Fixed Price	\$0.0001	\$0.0001
18.E.116	Option on CG-Mainline Fixed Price Future	\$0.0001	\$0.0001
18.E.117	Option on CIG Rockies Fixed Price Future	\$0.0001	\$0.0001
18.E.118	Option on Malin Fixed Price Future	\$0.0001	\$0.0001
18.E.119	Option on NGPL Midcont Fixed Price Future	\$0.0001	\$0.0001
18.E.120	Option on NGPL TXOK Fixed Price Future	\$0.0001	\$0.0001
18.E.121	Option on NNG Ventura Fixed Price Future	\$0.0001	\$0.0001
18.E.122	Option on PG&E Citygate Fixed Price Future	\$0.0001	\$0.0001
18.E.123	Option on REX Zone 3 Fixed Price Future	\$0.0001	\$0.0001
18.E.124	Option on TCO Fixed Price Future	\$0.0001	\$0.0001
18.E.125	Option on Transco Leidy Fixed Price Future	\$0.0001	\$0.0001
18.E.126	Option on Transco Zone 6 (non NY) Fixed Price Future	\$0.0001	\$0.0001
18.E.127	Option on NEPOOL Dual Qualified Compliance Renewable Energy Certificate Class 1 Future	\$0.01	\$0.01
18.E.128	Reserved		
18.E.129	Option on MISO Indiana Hub Day-Ahead Peak Daily Fixed Price Future	\$0.01	\$0.01

18.E.130	Option on PJM AEP Dayton Hub Day-Ahead Peak Daily Fixed Price Future	\$0.01	\$0.01
18.E.131	Option on PJM NI Hub Day-Ahead Peak Daily Fixed Price Future	\$0.01	\$0.01
18.E.132	Option on Socal Citygate Fixed Price Future	\$0.0001	\$0.0001
18.F.001	Gulf Coast LNG (Platts) Future	\$0.001	\$0.001
18.F.002	JKM LNG (Platts) Future	\$0.001	\$0.001

Resolution 1 was amended December 20, 2012.

Resolution 1 was amended April 29, 2013 with the addition of Iroquois Futures contracts and listing of RIN D4, RIN D5 and RIN D6 Future Vintage 2012 and 2013.

Resolution 1 was amended May 20, 2013 with the addition of CAIR Annual NOx Futures, CAIR Ozone Season Futures, New Jersey Solar Renewable Energy Certificate Futures and Texas Compliance Renewable Energy Certificate Futures.

Resolution 1 was amended November 18, 2013 with the addition of 12 new Electric Power Futures and Options Contracts NYISO Futures and Options Contracts (NYISO Futures and Options Contracts) and 22 new Environmental Futures and Option Contracts.

Resolution 1 was amended May 12, 2014 with the addition of 28 new Financial Power Futures Contracts and 4 Environmental Futures Contracts.

Resolution 1 was amended May 21, 2014 to change the Minimum Price Fluctuation for Blocks and other trades outside the central limit order book for the Option on Henry Penultimate Fixed Price Future contract from .0010 to .0001.

Resolution 1 was amended February 16, 2015 with the addition of 14 new Financial Power, six Financial Natural Gas and 10 Physical Environmental Futures Contracts.

Resolution 1 was amended March 30, 2015 with the addition of five new Financial Natural Gas Futures Contracts, 13 new Financial Power Futures Contracts, and four new Physical Environmental Options Contracts.

Resolution 1 was amended June 1, 2015 with the addition of two new Financial Power Futures Contracts.

Resolution 1 was amended December 14, 2015 with the addition of ten new Physical Environmental Futures Contracts and seven new Physical Environmental Options Contracts; and 30 new Financial Power Futures Contracts and three new Financial Power Options Contracts.

Resolution 1 was amended February 29, 2016 with the addition of five new Financial Natural Gas Futures and two new Financial Natural Gas Options Contracts; and three new Physical Environmental Futures and one new Physical Environmental Options Contracts.

Resolution No. 1 was amended June 6, 2016 with the addition of four new Financial Power Futures and two new Financial Power Options Contracts; and five new Environmental Futures and one new

**Environmental Options Contracts.** 

Resolution No. 1 was amended August 22, 2016 with the addition of five new Financial Natural Gas; one new Financial Power Futures Contracts; one new Physical Environmental Option Contract. Resolution No. 1 was amended January 30, 2017 with the addition of nine new Environmental Futures Contracts and one new Environmental Options Contract; and eight new Financial Power Futures Contracts.

Resolution No. 1 was amended March 13, 2017 with the addition of four new Financial Power Options Contract; and seven new Environmental Futures Contracts

Resolution No. 1 was amended May 4, 2017 with the addition of Subchapter F - LNG Futures Contracts.

Resolution No. 1 was amended June 12, 2017 with the additions of two new Financial Gas Futures Contracts; nineteen new Financial Power Futures and Option Contracts and nine new Physical Environmental Futures and Options Contracts.

Resolution No. 1 was amended September 18, 2017; with the addition of fourteen new environmental futures contract and six new environmental options contracts; and eight new financial power futures and options contracts.

Resolution No. 1 was amended January 3, 2018; with the addition of a new LNG Futures Contract.

Resolution No. 1 was amended January 22, 2018; with the addition of one new financial natural gas futures contract; ten new environmental futures contracts and eight new environmental option contracts.

Resolution No. 1 was amended May 21, 2018, with the addition of three new Financial Natural Gas Futures Contracts; two new Option Contracts; and three new Physical Environment Futures and Option Contracts.

Resolution No. 1 was amended September 17, 2018, with the addition of ten new Financial Natural Gas Futures Contracts; two new Financial Power contracts; and sixteen new Energy Option Contracts.

Resolution No. 1 was amended January 28, 2019 with the addition of twenty seven Financial Natural Gas Futures and Option Contracts , three Financial Power Future and Option Contracts, and eight Physical Environmental Futures and Option Contracts

Resolution No. 1 was amended January 31, 2019 with the addition of seventeen Financial Natural Gas Futures and Option Contacts, five new Financial Power Future and Option Contracts; and twelve Physical Environmental Futures and Option Contracts.

# Resolution No. 2 – Position Limit/Accountability Table The position limit/accountability levels and reportable levels applicable to Energy Contracts shall be found here:

https://www.theice.com/publicdocs/otc/advisory\_notices/IFUS\_Energy\_Position\_Limit\_Accountabi

- a. not to hold a position in the spot month CME/NYMEX Natural Gas Futures contract during the last three days of trading;
- b. to provide the Exchange with information on the complete book of all positions related to the Henry Hub; and

<sup>&</sup>lt;sup>1</sup> Conditional Limit. A Person may own or control in the Henry Hub LD1 Natural Gas contract a spot month position up to five times the spot month position limit for the last three days before expiration, provided that the Person submits a completed Conditional Limit Request Form and agrees:

c. to provide the Exchange with any other related information or documentation requested by the Exchange

Resolution No. 2 was amended January 14, 2013. (Energy Position Limits).

Resolution No. 2 was amended February 3, 2014 (Addition of 18.B.156).

Resolution No. 2 was amended February 17, 2014 (changes in position limits - ERCOT Houston 345KV Real-Time Off Peak Daily Fixed Price Futures.

Resolution No. 2 was amended April 25, 2014 with changes in contract size for financial power futures and option contracts.

Resolution No. 2 was amended May 12, 2014 with the addition of 28 new Financial Power Futures Contracts and 4 Environmental Futures Contracts.

Resolution No. 2 was amended June 9, 2014 with the addition of four new Emissions Options Vintages.

Resolution No. 2 was amended September 22, 2014 with the addition of four new Financial Natural Gas Futures contracts and nine new Financial Power Futures Contracts.

Resolution No. 2 was amended September 24, 2014 with changes to position limit size for certain Financial Natural Gas and Environmental Futures and Options Contracts.

Resolution No. 2 was amended February 16, 2015 with the addition of 14 new Financial Power, six Financial Natural Gas and 10 Physical Environmental Futures Contracts.

Resolution No. 2 was amended March 30, 2015 with the addition of five new Financial Natural Gas Futures Contracts, 13 new Financial Power Futures Contracts, 11 new Physical Environmental Futures Contracts and four new Physical Environmental Options Contracts.

Resolution No. 2 was amended June 1, 2015 with the addition of two new Financial Power Futures Contracts.

Resolution No. 2 was amended September 28, 2015 with the addition of two new Financial Natural Gas Futures Contracts and one new Financial Natural Gas Options Contract.

Resolution No. 2 was amended December 14, 2015 with the addition of ten new Physical Environmental Futures and seven new Physical Environmental Options Contracts; and 30 new Financial Power Futures Contracts and three new Financial Power Options Contracts.

Resolution 2 was amended February 29, 2016 with the addition of five new Financial Natural Gas Futures and two new Financial Natural Gas Options Contracts; and three new Physical Environmental Futures and one new Physical Environmental Options Contracts.

Resolution No. 2 was amended June 6, 2016 with the addition of four new Financial Power Futures and two new Financial Power Options Contracts; and five new Environmental Futures and one new Environmental Options Contracts.

Resolution No. 2 was amended August 22, 2016 with the addition of five new Financial Natural Gas; one new Financial Power Futures Contracts; one new Physical Environmental Option Contract.

Resolution No. 2 was amended October 18, 2016 with amendments to the spot month position limits and the single and all month accountability levels for certain Environmental futures and options

<sup>&</sup>lt;sup>2</sup> Denotes a spot month accountability level.

contracts.

Resolution No. 2 was amended January 30, 2017 with the addition of nine new Environmental Futures Contracts and one new Environmental Options Contract; and eight new Financial Power Futures Contracts.

Resolution No. 2 was amended March 13, 2017 with the addition of four new Financial Power Options Contract; and seven new Environmental Futures Contracts.

Resolution No. 2 was amended May 4, 2017 with the addition of Subchapter F - LNG Futures Contracts.

Resolution No. 2 was amended June 12, 2017 with the additions of two new Financial Gas Futures Contracts; nineteen new Financial Power Futures and Option Contracts and nine new Physical Environmental Futures and Options Contracts.

Resolution No. 2 was amended September 18, 2017; with the addition of fourteen new environmental futures contract and six new environmental options contracts; and eight new financial power futures and eight new options contracts.

Resolution No. 2 was amended October 5, 2017; with the addition of one new financial power futures contract.

Resolution No. 2 was amended January 22, 2018; with the addition of one new financial natural gas futures contract; ten new environmental futures contracts and eight new environmental option contracts.

Resolution No. 2 was amended May 21, 2018, with the addition of three new Financial Natural Gas Futures Contracts; two new Option Contracts; and three new Physical Environment Futures and Option Contracts.

Resolution No. 2 was amended September 17, 2018, with the addition of ten new Financial Natural Gas Futures Contracts; two new Financial Power contracts; and sixteen new Energy Option Contracts.

Resolution No. 2 was amended October 23, 2018 with amendments to increase the spot month position limits and the single and all month accountability levels for three financial gas futures contracts.

Resolution No. 2 was amended January 28, 2019, with the addition of twenty seven Financial Natural Gas Futures and Option Contracts; three Financial Power Future and Option Contracts; and eight Physical Environmental Futures and Option Contracts

Resolution No. 2 was amended January 31, 2019 with the addition of seventeen Financial Natural Gas Futures and Option Contacts, five new Financial Power Future and Option Contracts; and twelve Physical Environmental Futures and Option Contracts.

#### Subchapter 18A – Natural Gas Futures Contracts

Rule	Subject
	Subject SWING FUTURES MID-DAY ROLL TIMES
	AB NIT BASIS FUTURE
	ALGONQUIN CITYGATES BASIS FUTURE
	ANR SE (LOUISIANA) BASIS FUTURE
	ANR SW (OKLAHOMA) BASIS FUTURE ENABLE GAS BASIS FUTURE
18.A.005	
	CG ONSHORE BASIS POTURE
	CHICAGO BASIS FUTURE
	CIG ROCKIES BASIS FUTURE
	DOMINION SOUTH BASIS FUTURE
	EP PERMIAN BASIS FUTURE
	EP SAN JUAN BASIS FUTURE
	FLORIDA GAS ZONE 3 BASIS FUTURE
	HENRY BASIS FUTURE
	HSC BASIS FUTURE
	MALIN BASIS FUTURE
18.A.017	MICHCON BASIS FUTURE
18.A.018	NGPL MIDCONT BASIS FUTURE
18.A.019	NGPL STX BASIS FUTURE
18.A.020	NGPL TXOK BASIS FUTURE
18.A.021	NNG DEMARC BASIS FUTURE
18.A.022	NNG VENTURA BASIS FUTURE
18.A.023	NWP ROCKIES BASIS FUTURE
18.A.024	NWP SUMAS BASIS FUTURE
18.A.025	ONEOK GAS TRANSPORTATION BASIS FUTURE
18.A.026	PANHANDLE BASIS FUTURE
18.A.027	PG&E CITYGATE BASIS FUTURE
18.A.028	SOCAL BORDER BASIS FUTURE
18.A.029	SOCAL CITYGATE BASIS FUTURE
18.A.030	SONAT BASIS FUTURE
18.A.031	SOUTHERN STAR TX OK KS BASIS FUTURE
	TCO BASIS FUTURE
	TENNESSEE 500L BASIS FUTURE
	TENNESSEE 800L BASIS FUTURE
	TENNESSEE ZONE 0 BASIS FUTURE
	TETCO ELA BASIS FUTURE
	TETCO M3 BASIS FUTURE
	TETCO STX BASIS FUTURE
	TETCO WLA BASIS FUTURE
	TGT ZONE 1 BASIS FUTURE
	TGT ZONE SL (FT) BASIS FUTURE
	TRANSCO STATION 30 (ZONE 1) BASIS FUTURE
18.A.043	TRANSCO STATION 45 (ZONE 2) BASIS FUTURE

- 18.A.044 TRANSCO STATION 65 (ZONE 3) BASIS FUTURE
- 18.A.045 TRANSCO STATION 85 (ZONE 4) BASIS FUTURE
- 18.A.046 TRANSCO ZONE 6 (NON NY) BASIS FUTURE
- 18.A.047 TRANSCO ZONE 6 (NY) BASIS FUTURE
- 18.A.048 TRUNKLINE LA BASIS FUTURE
- 18.A.049 UNION DAWN BASIS FUTURE
- 18.A.050 WAHA BASIS FUTURE
- 18.A.051 AB NIT INDEX FUTURE
- 18.A.052 ALGONQUIN CITYGATES INDEX FUTURE
- 18.A.053 ANR SE (LOUISIANA) INDEX FUTURE
- 18.A.054 ANR SW (OKLAHOMA) INDEX FUTURE
- 18.A.055 ENABLE GAS INDEX FUTURE
- 18.A.056 CG-MAINLINE INDEX FUTURE
- 18.A.057 CHICAGO INDEX FUTURE
- 18.A.058 CIG ROCKIES INDEX FUTURE
- 18.A.059 DOMINION SOUTH INDEX FUTURE
- 18.A.060 EP PERMIAN INDEX FUTURE
- 18.A.061 EP SAN JUAN INDEX FUTURE
- 18.A.062 FLORIDA GAS ZONE 3 INDEX FUTURE
- 18.A.063 HENRY INDEX FUTURE
- 18.A.064 HSC INDEX FUTURE
- 18.A.065 MALIN INDEX FUTURE
- 18.A.066 MICHCON INDEX FUTURE
- 18.A.067 NGPL MIDCONT INDEX FUTURE
- 18.A.068 NGPL STX INDEX FUTURE
- 18.A.069 NGPL TXOK INDEX FUTURE
- 18.A.070 NNG DEMARC INDEX FUTURE
- 18.A.071 NNG VENTURA INDEX FUTURE
- **18.A.072** NWP ROCKIES INDEX FUTURE
- 18.A.073 NWP SUMAS INDEX FUTURE
- 18.A.074 ONEOK GAS TRANSPORATION INDEX FUTURE
- 18.A.075 PANHANDLE INDEX FUTURE
- 18.A.076 PG&E CITYGATE INDEX FUTURE
- 18.A.077 SOCAL BORDER INDEX FUTURE
- 18.A.078 SOCAL CITYGATE INDEX FUTURE
- 18.A.079 SONAT INDEX FUTURE
- 18.A.080 SOUTHERN STAR TX OK KS INDEX FUTURE
- **18.A.081 TCO INDEX FUTURE**
- 18.A.082 TENNESSEE 500L INDEX FUTURE
- 18.A.083 TENNESSEE ZONE 0 INDEX FUTURE
- 18.A.084 TETCO ELA INDEX FUTURE
- 18.A.085 TETCO M3 INDEX FUTURE
- 18.A.086 TETCO STX INDEX FUTURE
- 18.A.087 TETCO WLA INDEX FUTURE
- 18.A.088 TGT ZONE 1 INDEX FUTURE
- 18.A.089 TRANSCO STATION 45 (ZONE 2) INDEX FUTURE
- 18.A.090 TRANSCO STATION 65 (ZONE 3) INDEX FUTURE
- 18.A.091 TRANSCO STATION 85 (ZONE 4) INDEX FUTURE

- 18.A.092 TRANSCO ZONE 6 (NON NY) INDEX FUTURE
- 18.A.093 TRANSCO ZONE 6 (NY) INDEX FUTURE
- 18.A.094 WAHA INDEX FUTURE
- 18.A.095 AB NIT SWING FUTURE
- 18.A.096 ALGONQUIN CITYGATES SWING FUTURE
- 18.A.097 ANR SE (LOUISIANA) SWING FUTURE
- 18.A.098 ANR SW (OKLAHOMA) SWING FUTURE
- 18.A.099 ENABLE GAS SWING FUTURE
- 18.A.100 CG-MAINLINE SWING FUTURE
- 18.A.101 CHICAGO SWING FUTURE
- 18.A.102 CIG ROCKIES SWING FUTURE
- 18.A.103 DOMINION SOUTH SWING FUTURE
- 18.A.104 EP PERMIAN SWING FUTURE
- 18.A.105 EP SAN JUAN SWING FUTURE
- 18.A.106 FLORIDA GAS ZONE 3 SWING FUTURE
- **18.A.107 HENRY SWING FUTURE**
- 18.A.108 HSC SWING FUTURE
- 18.A.109 LEBANON SWING FUTURE
- 18.A.110 MALIN SWING FUTURE
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#### Rule 18.A.019 NGPL STX Basis Future

**Contract Description:** A monthly cash settled Exchange Futures Contract based upon the mathematical result of subtracting the price of the NYMEX Henry Hub Natural Gas Futures Contract, as defined in Reference Price B, from the monthly price published by Inside FERC for the location specified in Reference Price A.

**Contract Symbol:** NSX

Settlement Method: Cash settlement

Contract Size: 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** Up to 48 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The last Business Day prior to the first calendar day of the Contract Period

Final Settlement: Reference Price A minus Reference Price B

Reference Price A: NATURAL GAS-NGPL (SOUTH TEXAS)-INSIDE FERC

a) **Description:** "NATURAL GAS-NGPL (SOUTH TEXAS)-INSIDE FERC" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Monthly Bidweek Spot Gas Prices (\$/MMBtu): East Texas: NGPL, STX: Index" in the issue of Inside FERC that reports prices effective on that Pricing Date.

b) Pricing Date: First publication date of Contract Period

c) Specified Price: Index

d) Pricing Calendar: Inside FERCe) Delivery Date: Contract Period

#### **Reference Price B:** NATURAL GAS-NYMEX

a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.

b) **Pricing Date:** Last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) **Specified Price:** Settlement price

d) **Pricing Calendar:** NYMEX

e) Delivery Date: Contract Period

#### Rule 18.A.097 ANR SE (Louisiana) Swing Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the daily price published by

Gas Daily for the location specified in Reference Price A.

**Contract Symbol:** APS

Settlement Method: Cash settlement

Contract Size: 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** Up to 65 consecutive daily Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The Business Day prior to the Contract Period

Final Settlement: Reference Price A

Reference Price A: NATURAL GAS-LOUISIANA (ANR)-GAS DAILY

a) **Description:** "NATURAL GAS-LOUISIANA (ANR)-GAS DAILY" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily Price Survey (\$/MMBtu): Louisiana/Southeast: ANR, La.: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) Specified Price: Midpoint

d) Pricing Calendar: Gas Daily

e) **Delivery Date:** Contract Period

#### **Rule 18.A.125 Southern Star TX OK KS Swing Future**

Contract Description: A daily cash settled Exchange Futures Contract based upon the daily price published by

Gas Daily for the location specified in Reference Price A.

**Contract Symbol:** OUS

**Settlement Method:** Cash settlement

Contract Size: 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** Up to 65 consecutive daily Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The Business Day prior to the Contract Period

Final Settlement: Reference Price A

Reference Price A: NATURAL GAS-OKLAHOMA (SOUTHERN STAR)-GAS DAILY

a) **Description:** "NATURAL GAS-OKLAHOMA (SOUTHERN STAR)-GAS DAILY" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily Price Survey (\$/MMBtu): Midcontinent: Southern Star: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) Specified Price: Midpoint

d) Pricing Calendar: Gas Daily

e) **Delivery Date:** Contract Period

#### **Rule 18.A.130 TGT Zone 1 Swing Future**

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the daily price published by

Gas Daily for the location specified in Reference Price A.

**Contract Symbol: TGS** 

**Settlement Method:** Cash settlement

Contract Size: 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** Up to 65 consecutive daily Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The Business Day prior to the Contract Period

Final Settlement: Reference Price A

Reference Price A: NATURAL GAS-EAST TEXAS (TEXAS GAS ZONE 1)-GAS DAILY

a) **Description:** "NATURAL GAS-EAST TEXAS (TEXAS GAS ZONE 1)-GAS DAILY" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily Price Survey (\$/MMBtu): Louisiana/Southeast: Tx. Gas, zone 1: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) Specified Price: Midpoint

d) Pricing Calendar: Gas Daily

e) Delivery Date: Contract Period

#### Rule 18.A.145 Henry Penultimate 1-Month Calendar Spread Future

**Contract Description:** A monthly cash settled Exchange Futures Contract based upon the mathematical result of subtracting the monthly price published by NYMEX for the Second Nearby Month, as specified in Reference Price B, from the monthly price published by NYMEX for the First Nearby Month, as specified in Reference Price A.

**Contract Symbol:** HHM

Settlement Method: Cash settlement

**Contract Size:** 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** Up to 72 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: Four Business Days prior to the first calendar day of the Contract Period

Final Settlement: Reference Price A minus Reference Price B

**Reference Price A:** NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) Specified Price: Settlement price

d) **Pricing Calendar:** NYMEX

e) Delivery Date: Contract Period

#### **Reference Price B:** NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Contract Period

c) Specified Price: Settlement price

d) **Pricing Calendar:** NYMEX

e) Delivery Date: Second Nearby Month

#### Rule 18.A.147 Henry Penultimate 6-Month Calendar Spread Future

**Contract Description:** A monthly cash settled Exchange Futures Contract based upon the mathematical result of subtracting the monthly price published by NYMEX for the Seventh Nearby Month, as specified in Reference Price B, from the monthly price published by NYMEX for the First Nearby Month, as specified in Reference Price A.

**Contract Symbol:** HMX

Settlement Method: Cash settlement

**Contract Size:** 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** Up to 72 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: Four Business Days prior to the first calendar day of the Contract Period

Final Settlement: Reference Price A minus Reference Price B

**Reference Price A:** NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) Specified Price: Settlement price

d) **Pricing Calendar:** NYMEX

e) Delivery Date: Contract Period

#### **Reference Price B:** NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Contract Period

c) **Specified Price:** Settlement price

d) **Pricing Calendar:** NYMEX

e) Delivery Date: Seventh Nearby Month

#### 18.A.152 Iroquois-Z2 Swing (Platts) Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the daily price published by Gas Daily for the location specified in Reference Price A.

**Contract Symbol: IZS** 

Settlement Method: Cash settlement

Contract Size: 2500 MMBtus

Currency: USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; Minimum Price Fluctuation may vary by trade type. Please see Table A in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 65 consecutive daily Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The Business Day prior to the Contract Period

Final Settlement: Reference Price A

Reference Price A: NATURAL GAS-CITYGATES (IROQUOIS, ZONE 2)-GAS DAILY

a) **Description:** "NATURAL GAS-CITYGATES (IROQUOIS, ZONE 2)-GAS DAILY" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily Price Survey (\$/MMBtu): Northeast: Iroquois, zone 2: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) Specified Price: Midpoint

d) Pricing Calendar: Gas Daily

e) Delivery Date: Contract Period

#### 18.A.154 Iroquois (Into) Index (Platts) Future

**Contract Description:** A monthly cash settled Exchange Futures Contract based upon the mathematical result of subtracting the monthly price published by Inside FERC, as defined in Reference Price B, from the average of the daily prices published by Gas Daily, as defined in Reference Price A.

**Contract Symbol: IRI** 

Settlement Method: Cash settlement

Contract Size: 2500 MMBtus

Currency: USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; Minimum Price Fluctuation may vary by trade type. Please see Table A in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 36 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The last Business Day prior to the first calendar day of the Contract Period

Final Settlement: Average of the Reference Price A prices minus Reference Price B

Reference Price A: NATURAL GAS-CANADIAN GAS (IROQUOIS, RECEIPTS)-GAS DAILY

a) **Description:** "NATURAL GAS-CANADIAN GAS (IROQUOIS, RECEIPTS)-GAS DAILY" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily Price Survey (\$/MMBtu): Northeast: Iroquois, receipts: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) Specified Price: Midpoint

d) Pricing Calendar: Gas Daily

e) Delivery Date: Each calendar day in the Contract Period

#### Reference Price B: NATURAL GAS-NORTHEAST-(IROQUOIS, RECEIPTS)-INSIDE FERC

- a) **Description:** "NATURAL GAS-NORTHEAST-(IROQUOIS, RECEIPTS)-INSIDE FERC means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Monthly Bidweek Spot Gas Prices (\$/MMBtu): Northeast: Iroquois, receipts: Index" in the issue of Inside FERC that reports prices effective on that Pricing Date.
- b) Pricing Date: First publication date of the Contract Period

c) Specified Price: Index

d) Pricing Calendar: Inside FERC

e) Delivery Date: Contract Period

Final Payment Date: The third Clearing Organization business day following the last Business Day of the

Contract Period

#### 18.A.177 Henry Penultimate 4-Month Calendar Spread Future

**Contract Description:** A monthly cash settled Exchange Futures contract based upon the mathematical result of subtracting the monthly price published by NYMEX for the Fifth Nearby Month, as specified in Reference Price B, from the monthly price published by NYMEX for the First Nearby Month, as specified in Reference Price A.

**Contract Symbol:** HHR

Settlement Method: Cash Settlement

Contract Size: 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** Up to 72 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: Four Business Days prior to the first calendar day of the Contract Period

Final Settlement: Reference Price A minus Reference Price B

Reference Price A: NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) Specified Price: Settlement price

d) **Pricing calendar:** NYMEX

e) **Delivery Date:** Contract Period

#### **Reference Price B:** NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Contract Period

c) Specified Price: Settlement Price

d) Pricing calendar: NYMEX

e) Delivery Date: Fifth Nearby Month

#### 18.A.178 Henry Penultimate 5-Month Calendar Spread Future

**Contract Description:** A monthly cash settled Exchange Futures contract based upon the mathematical result of subtracting the monthly price published by NYMEX for the Sixth Nearby Month, as specified in Reference Price B, from the monthly price published by NYMEX for the First Nearby Month, as specified in Reference Price A.

**Contract Symbol:** HHV

Settlement Method: Cash Settlement

Contract Size: 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** Up to 72 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: Four Business Days prior to the first calendar day of the Contract Period

Final Settlement: Reference Price A minus Reference Price B

**Reference Price A:** NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) Specified Price: Settlement price

d) **Pricing calendar:** NYMEX

e) **Delivery Date:** Contract Period

#### **Reference Price B:** NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Contract Period

c) Specified Price: Settlement Price

d) Pricing calendar: NYMEX

e) Delivery Date: Sixth Nearby Month

#### 18.A.185 AB NIT 5a Swing Future (US/MM)

Contract Description: A daily cash settled Exchange Futures Contract based upon the daily price published by Canadian Gas Price Reporter for the location specified in Reference Price A

**Contract Symbol: NG5** 

**Settlement Method:** Cash Settlement

Contract Size: 2500 MMBtus

**Currency: USD** 

Minimum Price Fluctuation: The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

Listing Cycle: Up to 65 daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The Business Day prior to the Contract Period

Reference Price A: NATURAL GAS- ICE-NGX AB-NIT 5a (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER

- a) Description: "NATURAL GAS- ICE-NGX AB-NIT 5a (US\$/MMBTU)-CANADIAN GAS PRICE REPORTER" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "ICE-NGX AB-NIT 5a Index: Avg. Price US\$/MMBtu" in the issue of Canadian Gas Price Reporter that reports prices effective for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) Specified Price: Average
- d) Pricing calendar: Canadian Gas Price Reporter
- e) Delivery Date: Contract Period

Final Payment Date: The Clearing Organization business day following the first Canadian business day following the last Business Day of the Contract Period.

## Subchapter 18B - Power Futures Contracts

Rule	Subject
Rule 18.B.001	CAISO NP-15 Day-Ahead Peak Fixed Price Future
Rule 18.B.002	CAISO SP-15 Day-Ahead Peak Fixed Price Future
Rule 18.B.003	Reserved
Rule 18.B.004	ERCOT Houston 345KV Real-Time Peak Fixed Price Future
Rule 18.B.005	ERCOT Houston Load Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.006	ERCOT Houston Load Zone Real-Time Peak Fixed Price Future
Rule 18.B.007	ERCOT North 345KV Day-Ahead Peak Fixed Price Future
Rule 18.B.008	ERCOT North 345KV Real-Time Peak Fixed Price Future
Rule 18.B.009	ERCOT North Load Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.010	ERCOT North Load Zone Real-Time Peak Fixed Price Future
Rule 18.B.011	ERCOT South 345KV Real-Time Peak Fixed Price Future
Rule 18.B.012	ERCOT South Load Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.013	ERCOT South Load Zone Real-Time Peak Fixed Price Future
Rule 18.B.014	ERCOT West 345KV Real-Time Peak Fixed Price Future
Rule 18.B.015	ERCOT West Load Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.016	ERCOT West Load Zone Real-Time Peak Fixed Price Future
Rule 18.B.017	ISO New England Connecticut Day-Ahead Peak Fixed Price Future
Rule 18.B.018	ISO New England Maine Day-Ahead Peak Fixed Price Future
Rule 18.B.019	ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price
	Future
Rule 18.B.020	ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.021	Reserved
Rule 18.B.022	ISO New England NE Massachusetts Day-Ahead Peak Fixed Price Future
Rule 18.B.023	ISO New England New Hampshire Day-Ahead Peak Fixed Price Future
Rule 18.B.024	ISO New England SE Massachusetts Day-Ahead Peak Fixed Price Future
Rule 18.B.025	ISO New England West Central Massachusetts Day-Ahead Peak Fixed Price Future
Rule 18.B.026	Mid-Columbia Day-Ahead Peak Fixed Price Future
Rule 18.B.027	Reserved
Rule 18.B.028	MISO Illinois Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.029	MISO Indiana Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.030	MISO Indiana Hub Real-Time Peak Fixed Price Future
Rule 18.B.031	Reserved
Rule 18.B.032	NYISO Zone A Day-Ahead Peak Fixed Price Future
Rule 18.B.033	NYISO Zone C Day-Ahead Peak Fixed Price Future
Rule 18.B.034	NYISO Zone F Day-Ahead Peak Fixed Price Future
Rule 18.B.035	NYISO Zone G Day-Ahead Peak Fixed Price Future
Rule 18.B.036	NYISO Zone J Day-Ahead Peak Fixed Price Future

Rule 18.B.037	Palo Verde Day-Ahead Peak Fixed Price Future
Rule 18.B.038	PJM AECO Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.039	PJM AEP Dayton Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.041	PJM AEP Dayton Hub Real-Time Peak Fixed Price Future
Rule 18.B.042	PJM APS Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.043	PJM BGE Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.044	PJM ComEd Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.045	PJM DPL Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.046	PJM Duquesne Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.047	PJM Eastern Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.048	PJM JCPL Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.049	PJM METED Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.050	PJM NI Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.051	PJM NI Hub Real-Time Peak Fixed Price Future
Rule 18.B.052	PJM PECO Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.053	PJM PENELEC Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.054	PJM PEPCO Zone Day-Ahead Peak Month Fixed Price Future
Rule 18.B.055	PJM PPL Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.056	PJM PSEG Day-Ahead Peak Fixed Price Future
Rule 18.B.057	PJM Western Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.058	PJM Western Hub Real-Time Peak (800 MWh) Calendar Year One Time Fixed Price Future
Rule 18.B.059	PJM Western Hub Real-Time Peak (800 MWh)Fixed Price Future
Rule 18.B.060	PJM Western Hub Real-Time Peak (1 MW) Fixed Price Future
Rule 18.B.062	CAISO NP-15 Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.063	CAISO SP-15 Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.064	ERCOT Houston 345KV Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.065	ERCOT Houston 345KV Real-Time Off-Peak Fixed Price Future
Rule 18.B.066	ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.067	ERCOT Houston Load Zone Real-Time Off-Peak Fixed Price Future
Rule 18.B.068	ERCOT North 345KV Real-Time Off-Peak Fixed Price Future
Rule 18.B.069	ERCOT North Load Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.070	ERCOT North Load Zone Real-Time Off-Peak Fixed Price Future
Rule 18.B.071	ERCOT South 345KV Real-Time Off-Peak Fixed Price Future
Rule 18.B.072	ERCOT South Load Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.073	ERCOT South Load Zone Real-Time Off-Peak Fixed Price Future
Rule 18.B.074	ERCOT West 345KV Real-Time Off-Peak Fixed Price Future
Rule 18.B.075	ERCOT West Load Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.076	ERCOT West Load Zone Real-Time Off-Peak Fixed Price Future
Rule 18.B.077	ISO New England Connecticut Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.078	ISO New England Maine Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.080	ISO New England Massachusetts Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.081	Reserved

Rule 18.B.082	ISO New England NE Massachusetts Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.083	ISO New England New Hampshire Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.084	ISO New England SE Massachusetts Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.085	ISO New England West Central Massachusetts Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.086	Mid-Columbia Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.087	MISO Illinois Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.088	MISO Indiana Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.089	MISO Indiana Hub Real-Time Off-Peak Fixed Price Future
Rule 18.B.090	NYISO Zone A Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.091	NYISO Zone C Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.092	NYISO Zone F Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.093	NYISO Zone G Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.094	NYISO Zone J Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.095	Palo Verde Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.096	PJM AECO Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.097	PJM AEP Dayton Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.099	PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future
Rule 18.B.100	PJM APS Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.101	PJM BGE Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.102	PJM ComEd Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.103	PJM DPL Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.104	PJM Duquesne Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.105	PJM Eastern Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.106	PJM JCPL Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.107	PJM METED Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.108	PJM NI Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.109	PJM NI Hub Real-Time Off-Peak Fixed Price Future
Rule 18.B.110	PJM PECO Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.111	PJM PENELEC Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.112	PJM PEPCO Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.113	PJM PPL Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.114	PJM PSEG Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.115	PJM Western Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.116	PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future
Rule 18.B.117	PJM Western Hub Real-Time Off-Peak Fixed Price Future
Rule 18.B.118	Reserved
Rule 18.B.119	CAISO NP-15 Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.120	CAISO NP-15 Real-Time Peak Daily Fixed Price Future
Rule 18.B.121	CAISO Palo Verde Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.122	CAISO SP-15 Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.123	CAISO SP-15 Real-Time Peak Daily Fixed Price Future
Rule 18.B.124	ERCOT Houston 345 KV Hub Day-Ahead Peak Daily Fixed Price Future

Rule 18.B.125	ERCOT Houston 345KV Real-Time Peak Daily Fixed Price Future
Rule 18.B.126	ERCOT Houston Load Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.127	ERCOT North 345 KV Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.128	ERCOT North 345 KV Hub Real-Time Peak Daily Look Back Fixed Price Future
Rule 18.B.129	ERCOT North 345KV Real-Time Peak Daily Fixed Price Future
Rule 18.B.130	ERCOT North Load Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.131	ERCOT South 345 KV Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.132	ERCOT South 345KV Real-Time Peak Daily Fixed Price Future
Rule 18.B.133	ERCOT South Load Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.134	ERCOT West 345 KV Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.135	ERCOT West 345KV Real-Time Peak Daily Fixed Price Future
Rule 18.B.136	ERCOT West Load Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.137	ISO New England Massachusetts Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.138	Mid-Columbia Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.139	MISO Indiana Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.140	MISO Indiana Hub Real-Time Peak Daily Fixed Price Future
Rule 18.B.141	MISO Indiana Hub Real-Time Peak Daily Look Back Fixed Price Future
Rule 18.B.142	NYISO Zone A Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.143	NYISO Zone G Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.144	NYISO Zone J Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.145	Palo Verde Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.146	PJM AEP Dayton Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.147	PJM AEP Dayton Hub Real-Time Peak Daily Fixed Price Future
Rule 18.B.148	PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future
Rule 18.B.149	PJM Eastern Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.150	PJM JCPL Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.151	PJM NI Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.152	PJM NI Hub Real-Time Peak Daily Fixed Price Future
Rule 18.B.153	PJM PEPCO Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.154	PJM PSEG Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.155	PJM Western Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.156	PJM Western Hub Real-Time Peak Daily Fixed Price Future
Rule 18.B.157	PJM Western Hub Real-Time Peak Daily Look Back Fixed Price Future
Rule 18.B.158	CAISO NP-15 Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.159	CAISO NP-15 Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.160	CAISO SP-15 Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.161	CAISO SP-15 Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.162	ERCOT Houston 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.163	ERCOT Houston 345KV Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.164	ERCOT Houston Load Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.165	ERCOT North 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.166	ERCOT North 345KV Real-Time Off-Peak Daily Fixed Price Future

Rule 18.B.167	ERCOT North Load Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.168	ERCOT South 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.169	ERCOT South 345KV Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.170	ERCOT South Load Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.171	ERCOT West 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.172	ERCOT West 345KV Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.173	ERCOT West Load Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.174	ISO New England Massachusetts Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.175	Mid-Columbia Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.176	MISO Indiana Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.177	MISO Indiana Hub Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.178	NYISO Zone A Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.179	NYISO Zone G Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.180	NYISO Zone J Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.181	Palo Verde Day-Ahead Off-Peak Daily Future
Rule 18.B.182	PJM AEP Dayton Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.183	PJM AEP Dayton Hub Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.184	PJM Eastern Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.185	PJM JCPL Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.186	PJM NI Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.187	PJM NI Hub Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.188	PJM PEPCO Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.189	PJM PSEG Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.190	PJM Western Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.191	PJM Western Hub Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.192	Reserved
Rule 18.B.193	Reserved
Rule 18.B.194	Reserved
Rule 18.B.195	Reserved
Rule 18.B.196	Reserved
Rule 18.B.197	Reserved
Rule 18.B.198	NYISO Zone C Day-Ahead LBMP Peak Daily Fixed Price Future
Rule 18.B.199	NYISO Zone C Day-Ahead LBMP Off-Peak Daily Fixed Price Future
Rule 18.B.200	NYISO Zone F Day-Ahead LBMP Peak Daily Fixed Price Future
Rule 18.B.201	NYISO Zone F Day-Ahead LBMP Off Peak Daily Fixed Price Future
Rule 18.B.202	PJM Daily Load Future
Rule 18.B.203	ERCOT Daily Load Future
Rule 18.B.204	Reserved
Rule 18.B.205	ERCOT Capacity Responsive Reserve Future
Rule 18.B.206	Reserved
Rule 18.B.207	MISO Arkansas Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.208	MISO Arkansas Hub Day-Ahead Peak Fixed Price Future

D. J. 40 D 200	Description
Rule 18.B.209 Rule 18.B.210	Reserved  MISO Louisiana Hub Day Aboad Off Book Fixed Briss Future
	MISO Louisiana Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.211	MISO Louisiana Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.212	MISO Michigan Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.213	MISO Michigan Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.214	MISO Minnesota Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.215	MISO Minnesota Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.216	MISO Texas Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.217	MISO Texas Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.218	MISO Texas Hub Real-Time Off-Peak Fixed Price Future
Rue 18.B.219	MISO Texas Hub Real-Time Peak Fixed Price Future
Rule 18.B.220	Reserved
Rule 18.B.221	Reserved
Rule 18.B.222	PJM ATSI Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.223	PJM ATSI Zone Day-Ahead Peak Fixed Future
Rule 18.B.224	PJM Deok Zone Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.225	PJM Deok Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.226	Reserved
Rule 18.B.227	Reserved
Rule 18.B.228	SPP North Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.229	SPP North Hub Day-Ahead Peak Fixed Price Future
Rule 18.B.230	SPP South Hub Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.231	SPP South Hub Day-Ahead Peak Fixed Price Futures
Rule 18.B.232	ISO New England Massachusetts Hub Real-Time Peak Daily Fixed Price Future
Rule 18.B.233	MISO Arkansas Hub Day-Ahead Off-Peak
Rule 18.B.234	MISO Arkansas Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.235	MISO Louisiana Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.236	MISO Louisiana Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.237	PJM ATSI Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.238	PJM ATSI Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.239	SPP South Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.240	SPP South Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.241	PJM AEP Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.242	PJM AEP ZONE Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.243	PJM FE Ohio Day-Ahead Peak Fixed Price Future
Rule 18.B.244	PJM FE Ohio Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.245	PJM AEP Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.246	PJM AEP Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.247	PJM FE Ohio Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.248	PJM FE Ohio Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.249	MISO Texas Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.250	MISO Texas Hub Day-Ahead Off-Peak Daily Fixed Price Future

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Rule 18.B.251
                SPP North Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.252
                SPP North Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.253
                SPP South Hub Real-Time Peak Daily Fixed Price Future
Rule 18.B.254
                SPP South Hub Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.255
                CAISO NP-15 Minute Marker Peak Daily Fixed Price Future
Rule 18.B.256
                CAISO NP-15 Minute Maker Off-Peak daily Fixed Price Future
Rule 18.B.257
                CAISO NP-15 Minute Maker Peak Daily Fixed Price Future
Rule 18.B.258
                CAISO NP-15 Minute Maker Off-Peak Daily Fixed Price Future
Rule 18.B.259
                ERCOT Non-Spinning Reserve Future
Rule 18.B.260
                ERCOT Regulation DOWN future
Rule 18.B.261
                ERCOT Regulation UP Future
Rule 18.B.262
                NYISO Zone G Real-Time Peak Daily Fixed Price Future
Rule 18.B.263
                NYISO Zone G Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.264
                NYISO Zone A Real-Time Peak Daily Fixed Price Future
Rule 18.B.265
                NYISO Zone A Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.266
                NYISO Zone D Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.267
                NYISO Zone D Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.268
                NYISO Zone D Day-Ahead Peak Fixed Price Future
Rule 18.B.269
                NYISO Zone D Day-Ahead Peak Off-Peak Fixed Price Future
Rule 18.B.270
                ISO New England Rhode Island Day-Ahead Peak Fixed Price Future
Rule 18.B.271
                ISO New England Rhode Island Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.272
                MISO AMIL BGS6 Day-Ahead Peak Fixed Price Future
Rule 18.B.273
                MISO AMIL BGS6 Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.274
                NYISO NYC In-city Capacity Fixed Price Future
Rule 18.B.275
                NYISO Rest of State Capacity Fixed Price Future
Rule 18.B.276
                PJM AECO Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.277
                PJM AECO Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.278
                PJM BGE Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.279
                PJM BGE Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.280
                PJM ComEd Zone Day-Ahead Peak Daily Fixed Price Future
                PJM ComEd Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.281
Rule 18.B.282
                PJM Deok Zone Day-Ahead Peak Daily Fixed Price Future
                PJM Deok Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.283
Rule 18.B.284
                PJM METED Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.285
                PJM METED Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.286
                PJM PECO Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.287
                PJM PECO Zone Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.288
                PJM PPL Zone Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.289
                PJM PPL Zone Day-Ahead Off-Peak Daily Fixed Price Future
                PJM Western Hub Real-Time Peak 50 MW Fixed Price Future
Rule 18.B.290
Rule 18.B.291
                Reserved
Rule 18.B.292
                Reserved
Rule 18.B.293
                Reserved
Rule 18.B.294
                Reserved
Rule 18.B.295
                Reserved
Rule 18.B.296
                Reserved
Rule 18.B.297
                Reserved
Rule 18.B.298
                Reserved
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Rule 18.B.299	ERCOT North 345KV Day-Ahead Peak Daily 80 MWh Fixed Price Future
Rule 18.B.300	PJM Western Hub Real-Time Peak Calendar Year One Time Mini Fixed Price Future
Rule 18.B.301	NYISO Lower Hudson Valley Capacity Fixed Price Future
Rule 18.B.302	SPP North Hub Real-Time Peak Daily Fixed Price Future
Rule 18.B.303	SPP North Hub Real-Time Off-Peak Daily Fixed Price Future
Rule 18.B.304	CAISO Malin Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.305	PJM DOM Zone Day-Ahead Peak Fixed Price Future
Rule 18.B.306	PJM DOM Zone Day-Ahead Off Peak Fixed Price Future
Rule 18.B.307	ERCOT Houston 345KV Day-Ahead Peak Fixed Price Future
Rule 18.B.308	ERCOT Houston 345KV Day-Ahead Off Peak Fixed Price Future
Rule 18.B.309	ERCOT South 345KV Day-Ahead Peak Fixed Future
Rule 18.B.310	ERCOT South 345KV Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.311	ERCOT West 345KV Day-Ahead Peak Fixed Price Future
Rule 18.B.312	ERCOT West 345KV Day-Ahead Off Peak Fixed Price Future
Rule 18.B.313	NYISO Zone K Day-Ahead Peak Fixed Price Future
Rule 18.B.314	NYISO Zone K Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.315	NYISO Zone K Day-Ahead LBMP Peak Daily Fixed Price Future
Rule 18.B.316	NYISO Zone K Day-Ahead LBMP Off-Peak Daily Fixed Price Future
Rule 18.B.317	NYISO Zone B Day-Ahead Peak Fixed Price Future
Rule 18.B.318	NYISO Zone B Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.319	NYISO Zone E Day-Ahead Peak Fixed Price Future
Rule 18.B.320	NYISO Zone E Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.321	NYISO Zone I Day-Ahead Peak Fixed Price Future
Rule 18.B.322	NYISO Zone I Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.323	PJM DAY Day-Ahead Peak Fixed Price Future
Rule 18.B.324	PJM DAY Day-Ahead Off Peak Fixed Price Future
Rule 18.B.325	PJM SOUTHIMP Day-Ahead Peak Fixed Price Future
Rule 18.B.326	PJM SOUTHIMP Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.327	PJM PENN Power Day-Ahead Peak Fixed Price Future
Rule 18.B.328	PJM PENN Power Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.329	PJM PEPCO MD Day-Ahead Peak Fixed Price Future
Rule 18.B.330	PJM PEPCO MD Day-Ahead Off-Peak Fixed Price Future
Rule 18.B.331	MISO Minnesota Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.332	MISO Minnesota Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.333	MISO Michigan Hub Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.334	MISO Michigan Hub Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.335	MISO AMIL.BGS6 Day-Ahead Off-Peak Daily Fixed Price Future
Rule 18.B.336	MISO AMIL.BGS6 Day-Ahead Peak Daily Fixed Price Future
Rule 18.B.337	CAISO NP-15 Day-Ahead Peak Daily HE 0900-1600 Fixed Price Future
Rule 18.B.338	CAISO SP-15 Day-Ahead Peak Daily HE 0900-1600 Fixed Price Future
Rule 18.B.339	Weekly PJM Western Hub Real-Time Peak Average Price Future
Rule 18.B.340	CAISO NP-15 Day-Ahead Peak HE 0900-1600 Fixed Price Future
Rule 18.B.341	CAISO SP-15 Day-Ahead Peak HE 0900-1600 Fixed Price Future
Rule 18.B.342	Reserved
Rule 18.B.343	Reserved
Rule 18.B.344	PJM Western Hub Real-Time Peak 2x16 Fixed Price Future
Rule 18.B.345	ERCOT North 345KV Real-Time Peak 2x16 Fixed Price Future
Rule 18.B.346	PJM Western Hub Real-Time Peak Daily Mini Fixed Price Future
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#### Rule 18.B.099 PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future

**Contract Description:** A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.

**Contract Symbol:** AOD

**Settlement Method:** Cash settlement

Contract Size: 1MW Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 86 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The last Business Day of the Contract Period

Final Settlement: Average of Reference Price A prices

Reference Price A: ELECTRICITY-PJM-AEP DAYTON HUB-REAL TIME

a) Description: "ELECTRICITY-PJM-AEP DAYTON HUB-REAL TIME" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the PJM at http://www.pjm.com/markets-andoperations/energy/real-time/lmp.aspx, under the headings "Daily Real-Time LMP: Daily Real-Time Locational Marginal Pricing Files: AEP-DAYTON HUB" or any successor headings, that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) Specified Price: For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT

d) Pricing Calendar: PJM

e) Delivery Date: Contract Period

#### Rule 18.B.117 PJM Western Hub Real-Time Off-Peak Fixed Price Future

**Contract Description:** A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.

Contract Symbol: OPJ

**Settlement Method:** Cash settlement

Contract Size: 1MW Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 50 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The last Business Day of the Contract Period

**Final Settlement:** Average of Reference Price A prices

Reference Price A: ELECTRICITY-PJM-WESTERN HUB-REAL TIME

- a) **Description:** "ELECTRICITY-PJM-WESTERN HUB-REAL TIME" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the PJM at http://www.pjm.com/markets/energy-market/real-time.html, under the headings "Daily Real-Time LMP: Daily Real-Time Locational Marginal Pricing Files: WESTERN HUB" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT

d) Pricing Calendar: PJM

e) Delivery Date: Contract Period

# Rule 18.B.159 CAISO NP-15 Real-Time Off-Peak Daily Fixed Price Future

Contract Description: A daily cash settled Exchange Futures Contract based upon the mathematical average of

off-peak hourly electricity prices published by CAISO for the location specified in Reference Price A.

**Contract Symbol:** NRO

**Settlement Method:** Cash settlement

**Contract Size:** 25 MWh

**Currency:** USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** 75 consecutive daily Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The Business Day prior to the Contract Period

Final Settlement: Reference Price A

**Reference Price A:** ELECTRICITY-CAISO-NP15-REAL TIME

a) **Description**: "ELECTRICITY-CAISO-NP15-REAL TIME" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the California ISO at <a href="http://oasis.caiso.com/mrioasis/logon.do">http://oasis.caiso.com/mrioasis/logon.do</a>, under the headings "Prices: Interval Locational Marginal Prices (LMP): P/APNode ID: TH\_NP15\_GEN-APND" that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) Specified Price: Average of LMPs for all hours ending 0100-0600, 2300-2400 PPT

d) Pricing Calendar: CAISO

e) Delivery Date: Contract Period

# Rule 18.B.184 PJM Eastern Hub Day-Ahead Off-Peak Daily Fixed Price Future

Contract Description: A daily cash settled Exchange Futures Contract based upon the mathematical average of

off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.

**Contract Symbol: PEC** 

**Settlement Method:** Cash settlement

Contract Size: 5 MWh Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** 38 consecutive daily Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: The Business Day prior to the Contract Period

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-PJM-EASTERN HUB-DAY AHEAD

a) Description: "ELECTRICITY-PJM-EASTERN HUB-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the PJM at http://www.pjm.com/markets/energymarket/day-ahead.html, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: EASTERN HUB" or any successor headings, that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours ending 0100-0700, 2400 EPT

d) Pricing Calendar: PJM

e) Delivery Date: Contract Period

#### 18.B.216 MISO TEXAS HUB DAY-AHEAD OFF-PEAK FIXED PRICE FUTURE

**Contract Description:** A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by MISO for the location specified in Reference Price A.

**Contract Symbol:** TDQ

Settlement Method: Cash settlement

Contract Size: 1 MW Currency: USD

Min Price Flux: The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation

may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 50 consecutive monthly Contract Periods or as otherwise determined by the exchange.

Last Trading Day: The last Business Day of the Contract Period

Final Settlement: Average of Reference Price A prices

Reference Price A: ELECTRICITY-MISO-TEXAS HUB-DAY AHEAD

a) **Description:** "ELECTRICITY-MISO- TEXAS HUB-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the MISO at

https://www.midwestiso.org/Library/MarketReports/Pages/MarketReports.aspx, under the headings "Library: Market Reports" or any successor headings, that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) **Specified Price:** For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours, EST, that are not ending 0800-2300 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EST

d) Pricing calendar: MISOe) Delivery Date: Contract Period

Final Payment Date: The sixth Clearing Organization business day following the Last Trading Day

MIC Code: IFED Clearing Venue: ICEU

#### 18.B.219 MISO TEXAS HUB REAL-TIME PEAK FIXED PRICE FUTURE

**Contract Description:** A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by MISO for the location specified in Reference Price A.

**Contract Symbol: TPP** 

Settlement Method: Cash settlement

Contract Size: 1 MW Currency: USD

Min Price Flux: The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation

may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 108 consecutive monthly Contract Periods or as otherwise determined by the exchange.

Last Trading Day: The last Business Day of the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-MISO-TEXAS HUB-REAL TIME

a) **Description:** "ELECTRICITY-MISO-TEXAS HUB-REAL TIME" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the MISO at

https://www.midwestiso.org/Library/MarketReports/Pages/MarketReports.aspx, under the headings "Library: Market Reports" or any successor headings, that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours ending 0800-2300 EPT

d) Pricing calendar: MISOe) Delivery Date: Contract Period

Final Payment Date: The sixth Clearing Organization business day following the Last Trading Day

MIC Code: IFED Clearing Venue: ICEU

# 18.B.245 PJM AEP Zone Day-Ahead Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified in Reference Price A.

Contract Symbol: PAH

Settlement Method: Cash settlement

Contract Size: 800 MWh

**Currency:** USD

Min Price Flux: The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation

may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day of the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-AEP-DAY AHEAD

- a) **Description:** "ELECTRICITY-PJM-AEP -DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: AEP" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
- c) **Specified Price:** Average of LMPs for all hours ending 0800-2300 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.247 PJM FE OHIO Day-Ahead Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified in Reference Price A.

Contract Symbol: PFJ

Settlement Method: Cash settlement

Contract Size: 800 MWh

**Currency:** USD

Min Price Flux: The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation

may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day of the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-FE OHIO-DAY AHEAD

a) **Description:** "ELECTRICITY-PJM-FE OHIO DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: FE OHIO" or any successor headings, that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours ending 0800-2300 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

#### 18.B.248 PJM FE Ohio Day-Ahead Off-Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.

**Contract Symbol: PFK** 

Settlement Method: Cash settlement

Contract Size: 50 MWh

**Currency:** USD

Min Price Flux: The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation

may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

Listing Cycle: Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day of the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-FE OHIO-DAY AHEAD

a) **Description:** "ELECTRICITY-PJM-FE OHIO DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: FE OHIO" or any successor headings, that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) Specified Price: For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.250 MISO Texas Hub Day-Ahead Off-Peak Daily Fixed Price Future

Contract Description: A daily cash settled Exchange Futures Contract based upon the mathematical average of

off-peak hourly electricity prices published by MISO for the location specified in Reference Price A.

**Contract Symbol: MDS** 

**Settlement Method:** Cash settlement

**Contract Size:** 50 MWh

**Currency:** USD

Minimum Price Fluctuation: The price quotation convention shall be one cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** 38 consecutive daily contract periods, or as otherwise determined by the Exchange

Last Trading Day: The last business day prior to the contract period

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-MISO-TEXAS HUB-DAY AHEAD

a) **Description:** "ELECTRICITY-MISO-TEXAS HUB-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by MISO at

https://www.midwestiso.org/Library/MarketReports/Pages/MarketReports.aspx, under the headings "Library: Market Reports" or any successor headings, that reports prices effective on that Pricing Date.

b) Pricing Date: Each day that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours, EST, that are not ending 0800-2300 EPT

d) Pricing calendar: MISO

e) Delivery Date: Contract period

# 18.B.252 SPP North Hub Day-Ahead Off-Peak Daily Fixed Price Future

Contract Description: A daily cash settled Exchange Futures Contract based upon the mathematical average of

off-peak hourly electricity prices published by SPP for the location specified in Reference Price A.

**Contract Symbol: SNO** 

**Settlement Method:** Cash settlement

**Contract Size:** 50 MWh

**Currency:** USD

Minimum Price Fluctuation: The price quotation convention shall be one cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** 38 consecutive daily contract periods, or as otherwise determined by the Exchange

Last Trading Day: The Business Day prior to the Contract Period

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-SPP-NORTH HUB-DAY AHEAD

a) **Description:** "ELECTRICITY-SPP-NORTH HUB-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the SPP at <a href="https://marketplace.spp.org/web/guest/lmp-by-location">https://marketplace.spp.org/web/guest/lmp-by-location</a> under the headings "Marketplace Portal" or any successor headings, that reports prices effective on that Pricing Date.

b) Pricing Date: Each day that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours, CPT, that are not ending 0700-2200 CPT

d) **Pricing calendar:** SPP

e) Delivery Date: Contract period

#### 18.B.254 SPP South Hub Real-Time Off-Peak Daily Fixed Price Future

Contract Description: A daily cash settled Exchange Futures Contract based upon the mathematical average of

off-peak hourly electricity prices published by SPP for the location specified in Reference Price A.

Contract Symbol: SSO

**Settlement Method:** Cash settlement

Contract Size: 50 MWh

**Currency:** USD

Minimum Price Fluctuation: The price quotation convention shall be one cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18. **Listing Cycle:** 38 consecutive daily contract periods, or as otherwise determined by the Exchange

Last Trading Day: The Business Day prior to the Contract Period

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-SPP-SOUTH HUB-REAL TIME

a) **Description:** "ELECTRICITY-SPP-SOUTH HUB-REAL TIME" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the SPP at <a href="https://marketplace.spp.org/web/guest/lmp-by-location">https://marketplace.spp.org/web/guest/lmp-by-location</a> under the headings "Marketplace Portal" or any successor headings, that reports prices effective on that Pricing Date.

b) Pricing Date: Each day that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours, CPT, that are not ending 0700-2200 CPT

d) **Pricing calendar:** SPP

e) Delivery Date: Contract period

**Final Payment Date:** For Contract Periods that fall on a Business Day where the following calendar day is also a Business Day, four Business Days following the Last Trade Date; for all other Contract Periods, five Business Days following the Last Trade Date.

#### 18.B.276 PJM AECO Zone Day-Ahead Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified in Reference Price A

Contract Symbol: PME

Settlement Method: Cash settlement

Contract Size: 80 MWh

Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-AECO-DAY AHEAD

a) **Description:** "ELECTRICITY-PJM-AECO -DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: AECO" or any successor headings, that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours ending 0800-2300 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.277 PJM AECO Zone Day-Ahead Off-Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.

**Contract Symbol: PMF** 

Settlement Method: Cash settlement

Contract Size: 5 MWh Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-AECO-DAY AHEAD

- a) **Description:** "ELECTRICITY-PJM-AECO-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: AECO" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) Specified Price: For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.279 PJM BGE Zone Day-Ahead Off-Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.

**Contract Symbol: PMT** 

Settlement Method: Cash settlement

Contract Size: 5 MWh Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-BGE-DAY AHEAD

- a) **Description:** "ELECTRICITY-PJM-BGE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: BGE" or any successor headings, that reports prices effective on that Pricing Date
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) Specified Price: For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

#### 18.B.280 PJM ComEd Zone Day-Ahead Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified

in Reference Price A Contract Symbol: PDV

Settlement Method: Cash settlement

Contract Size: 80 MWh

Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-COMED-DAY AHEAD

a) **Description:** "ELECTRICITY-PJM-COMED -DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: COMED" or any successor headings, that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours ending 0800-2300 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

#### 18.B.281 PJM ComEd Zone Day-Ahead Off-Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.

**Contract Symbol: PDW** 

Settlement Method: Cash settlement

**Contract Size:** 5 MWh **Currency:** USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-COMED-DAY AHEAD

- a) Description: "ELECTRICITY-PJM-COMED -DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: COMED" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) Specified Price: For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.282 PJM Deok Zone Day-Ahead Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified

in Reference Price A Contract Symbol: PFP

Settlement Method: Cash settlement

Contract Size: 80 MWh

**Currency: USD** 

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-DEOK-DAY AHEAD

a) **Description:** "ELECTRICITY-PJM-DEOK-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: DEOK" or any successor headings, that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours ending 0800-2300 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.283 PJM Deok Zone Day-Ahead Off-Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.

**Contract Symbol: PFQ** 

Settlement Method: Cash settlement

Contract Size: 5 MWh Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-DEOK-DAY AHEAD

- a) **Description:** "ELECTRICITY-PJM-DEOK-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: DEOK" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) Specified Price: For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.284 PJM METED Zone Day-Ahead Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified

in Reference Price A Contract Symbol: PFR

Settlement Method: Cash settlement

Contract Size: 80 MWh

Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

Listing Cycle: Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-METED-DAY AHEAD

a) **Description:** "ELECTRICITY-PJM-METED -DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: METED" or any successor headings, that reports prices effective on that Pricing Date.

b) **Pricing Date:** Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours ending 0800-2300 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.285 PJM METED Zone Day-Ahead Off-Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.

**Contract Symbol: PFS** 

**Settlement Method:** Cash settlement

Contract Size: 5 MWh Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-METED-DAY AHEAD

- a) **Description:** "ELECTRICITY-PJM-METED -DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: METED" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) Specified Price: For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.286 PJM PECO Zone Day-Ahead Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified

in Reference Price A Contract Symbol: PFT

Settlement Method: Cash settlement

Contract Size: 80 MWh

Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-PECO-DAY AHEAD

a) **Description:** "ELECTRICITY-PJM-PECO -DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: PECO" or any successor headings, that reports prices effective on that Pricing Date

b) **Pricing Date:** Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date

c) **Specified Price:** Average of LMPs for all hours ending 0800-2300 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.287 PJM PECO Zone Day-Ahead Off-Peak Daily Fixed Price Future

**Contract Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.

**Contract Symbol: PFU** 

Settlement Method: Cash settlement

Contract Size: 5 MWh Currency: USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

Listing Cycle: Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

Last Trading Day: The last Business Day prior to the Contract Period

Final Settlement: Average of Reference Price A Prices

Reference Price A: ELECTRICITY-PJM-PECO-DAY AHEAD

- a) **Description:** "ELECTRICITY-PJM-PECO -DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by PJM at <a href="http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx">http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx</a>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: PECO" or any successor headings, that reports prices effective on that Pricing Date
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) Specified Price: For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT

d) Pricing calendar: PJM

e) Delivery Date: Contract Period

# 18.B.299 ERCOT North 345KV Day-Ahead Peak Daily 80 MWh Fixed Price Future

**Description:** A daily cash settled Exchange Futures Contract based upon the mathematical average of peak

hourly electricity prices published by ERCOT for the location specified in Reference Price A.

**Contract Symbol:** NDB

Settlement Method: Cash settlement

Contract Size: 80 MWh

**Currency:** USD

Min Price Flux: The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation

may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange

**Last Trading Day:** The last Business Day prior to the Contract Period

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-ERCOT-HOUSTON 345KV DAY-AHEAD TIME

a) **Description:** "ELECTRICITY-ERCOT-NORTH 345KV DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at <a href="http://www.ercot.com/content/cdr/html/dam\_spp">http://www.ercot.com/content/cdr/html/dam\_spp</a>

b) **Pricing Date:** Each day that prices are reported for the Delivery Date

c) **Specified Price:** Average of SPPs for all hours ending 0700-2200 CPT

d) Pricing calendar: ERCOT

e) Delivery Date: Contract Period

**Final Payment Date:** For Contract Periods that fall on a Business Day, seven Business Days following the Last Trading Day; for all other Contract Periods, six Business Days following the Last Trading Day.

# Subchapter 18D – Physical Environmental Futures Contracts

	Futures Contracts
Rule	Subject
18.D.005	CROSS STATE AIR POLLUTION TR NOX ANNUAL ALLOWANCE FUTURE
18.D.006	CROSS STATE AIR POLLUTION TR NOX OZONE SEASON ALLOWANCE FUTURE
18.D.001	CALIFORNIA CARBON ALLOWANCE FUTURE
18.D.002	CARBON FINANCIAL INSTRUMENT, UNITED STATES, FUTURE
18.D.003	RESERVED
18.D.004	RESERVED
18.D.007	CROSS STATE AIR POLLUTION TR SO2 GROUP 1 ALLOWANCE FUTURE
18.D.008	CROSS STATE AIR POLLUTION TR SO2 GROUP 2 ALLOWANCE FUTURE
18.D.009	RESERVED
18.D.010	RESERVED
18.D.011	REGIONAL GREENHOUSE GAS INITIATIVE FUTURE
18.D.012	SULFUR FINANCIAL INSTRUMENT FUTURE
18.D.01	
18.D.014	CAIR Ozone Season NOx Future
18.D.014 18.D.015	New Jersey Solar Renewable Energy Certificate Future
18.D.015	Texas Compliance Renewable Energy Certificate Future
18.D.010 18.D.017	Massachusetts Compliance Renewable Energy Certificates Class 1 Vintage Future
18.D.017	New Jersey Compliance Renewable Energy Certificates Class 1 Vintage Future
18.D.019	Connecticut Compliance Renewable Energy Certificates Class 1 Vintage Future
18.D.020	PJM Tri-Qualified Renewable Energy Certificate Class 1 Future
18.D.021	Massachusetts Solar Renewable Energy Certificate Future
18.D.022	California Carbon Allowance Future - Vintage 2019 and After
18.D.023	Massachusetts Solar Renewable Energy Certificate Carve Out II Future
18.D.024	California Carbon Allowance Vintage Specific Future
18.D.025	Pennsylvania Solar Alternative Energy Certificate Vintage Future
18.D.026	Maryland Solar Renewable Energy Certificate Vintage Future
18.D.027	Ontario Carbon Allowance Vintage Future
18.D.028	Cross State Air Pollution Rule NOx Ozone Season Group 2 Allowance Future
18.D.029	Maryland Compliance Renewable Energy Certificate Tier 1 Vintage Future
18.D.030	NEPOOL Dual Qualified Renewable Energy Certificate Class 1 Vintage Future
18.D.031	Pennsylvania Compliance Alternative Energy Certificate Tier 1 Vintage Future
18.D.032	Massachusetts Solar Renewal Energy Certificate Carve Out I Future
18.D.033	Massachusetts Solar Renewal Energy Certificate Carve Out II Future
18.D.034	New Jersey Renewable Energy Certificate Class I Future
18.D.035	Maryland Compliance Renewable Energy Credit Tier I Future
18.D.036	Pennsylvania Compliance Alternative Energy Credit Tier I Future
18.D.037	Maryland Solar renewable Energy Credit Future
18.D.038	Pennsylvania Solar Alternative Energy Credit Future
18.D.039	Connecticut Compliance Renewable Energy Certificate Class I Future
18.D.040	Massachusetts Compliance Renewable Energy Certificate Class I Future
18.D.041	NEPOOL Dual Qualified Compliance Renewable Energy Certificate Class I Future
18.D.042	New Jersey Solar Renewable Energy Certificate Prior Year Future
18.D.043	New Jersey Solar Renewable Energy Certificate Future
18.D.044	PJM Tri-Qualified Renewable Energy Certificate Class I Prior Year Future
18.D.045	PJM Tri-Qualified Renewable Energy Certificate Class I Future
18.D.046	California Low Carbon Fuel Standard Credit (OPIS) Future
18.D.047	PJM Tri-Qualified Renewable Energy Certificate Class 1 2-Year Prior Future
18.D.048	California Carbon Allowance Current Auction Clearing Price

18.D.049	California Carbon Allowance Advance Auction Clearing Price
18.D.050	Regional Greenhouse Initiative Allowance Auction Clearing Price
18.D.051	California Carbon Offset Future

#### **18.D.011** Regional Greenhouse Gas Initiative Future

Contract Description: Monthly physically delivered contract on Regional Greenhouse Gas Initiative ("RGGI")

CO<sub>2</sub> allowances ("RGGI CO<sub>2</sub> Allowances").

Contract Symbol: Vintage 2013: RGL, Vintage 2014: RGM, Vintage 2015: RGN, Vintage 2016: RGO,

Vintage 2017: RGP, Vintage 2018: RGQ, Vintage 2019: RGR, Vintage 2020: RGS,

Vintage 2021: RGT, Vintage 2022: RGU

**Settlement Method:** Physical delivery

Contract Size: 1,000 RGGI CO<sub>2</sub> Allowances

**Currency:** USD

Minimum Price Fluctuation: The price quotation convention shall be One cent (\$0.01) per RGGI CO<sub>2</sub>

Allowance; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter

18.

**Listing Cycle:** 1. The Exchange may list monthly contracts in the Standard Cycle or any other calendar month it

determines for the current year and forward for up to ten years.

2. The Standard Cycle is: January, February, March, April, May, June, July, August,

September, October, November and December

Last Trading Day: Three Business Days prior to the last Business Day of the delivery month

**Deliverable Instruments:** The deliverable instruments are RGGI CO<sub>2</sub> Allowances equal to the contract size delivered through the RGGI CO<sub>2</sub> Allowance Tracking System ("RGGI-COATS").

- 1. Contracts with a control period specific vintage:  $RGGICO_2$  Allowances acceptable for delivery are those having a vintage usable for compliance in the control period associated with the calendar year of the contract expiration or  $RGGICO_2$  Allowances having a vintage usable for compliance in any prior control period.
- 2. For vintages 2009, 2010, 2011, and 2012: RGGI  $\rm CO_2$  Allowances acceptable for delivery are RGGI  $\rm CO_2$  Allowances having a vintage corresponding to the specified vintage-year. For Vintage 2013 and later vintages, RGGI  $\rm CO_2$  Allowances acceptable for delivery are RGGI  $\rm CO_2$  Allowances having a vintage corresponding to the specified vintage-year and allowances having a vintage of any year prior to the specified vintage-year.

**Registry:** RGGI-COATS

MIC CODE: IFED

**CLEARING VENUE: ICEU** 

# Subchapter 18E-Energy Options Contracts

Rule	Subject
18.E.001	OPTION ON EP SAN JUAN FIXED PRICE FUTURE
18.E.002	OPTION ON HENRY LD1 SAME DAY FIXED PRICE FUTURE
18.E.003	OPTION ON HENRY LD4 FIXED PRICE FUTURE
18.E.004	OPTION ON HENRY PENULTIMATE FIXED PRICE FUTURE
18.E.005	OPTION ON HENRY SWING FUTURE
18.E.006	OPTION ON PANHANDLE FIXED PRICE FUTURE
18.E.007	OPTION ON SOCAL FIXED PRICE FUTURE
18.E.008	CALENDAR SPREAD OPTION ON HENRY PENULTIMATE 1-MONTH CALENDAR SPREAD FUTURE
18.E.009	CALENDAR SPREAD OPTION ON HENRY PENULTIMATE 3-MONTH CALENDAR SPREAD FUTURE
18.E.010	CALENDAR SPREAD OPTION ON HENRY PENULTIMATE 6-MONTH CALENDAR SPREAD FUTURE
18.E.011	CALENDAR YEAR ONE TIME OPTION ON HENRY CALENDAR YEAR ONE TIME FIXED PRICE
FUTURE	
18.E.012	AVERAGE PRICE OPTION ON ETHANE, OPIS MT. BELVIEU NON-TET, FIXED PRICE FUTURE
18.E.013	AVERAGE PRICE OPTION NATURAL GASOLINE, OPIS MT. BELVIEU NON-TET, FIXED PRICE
FUTURE	AVED A GE DRIGE OPTION ON NORMAN DIVINNE ORIGINAL DELIVER NON TEXT ENVED DRIGE
18.E.014	AVERAGE PRICE OPTION ON NORMAL BUTANE, OPIS MT. BELVIEU NON-TET, FIXED PRICE
FUTURE	AVED A CE DDICE OPTION ON DOORANE ODIC CONWAY IN WELL FIVED DDICE FUTURE
18.E.015	AVERAGE PRICE OPTION ON PROPANE, OPIS CONWAY IN-WELL, FIXED PRICE FUTURE AVERAGE PRICE OPTION ON PROPANE, OPIS MT. BELVIEU TET, FIXED PRICE FUTURE
18.E.016	OPTION ON CAISO SP-15 DAY-AHEAD PEAK FIXED PRICE FUTURE
18.E.017 18.E.019	OPTION ON CAISO SP-13 DAT-AHEAD PEAK FIXED PRICE FUTURE  OPTION ON ERCOT NORTH 345KV REAL-TIME PEAK FIXED PRICE FUTURE
18.E.019	OPTION ON EXCOT NORTH 343KV REAL-TIME FEAR FIXED FRICE FUTURE OPTION ON ISO NEW ENGLAND MASSACHUSETTS HUB DAY-AHEAD PEAK FIXED PRICE
FUTURE	OF HON ON ISO NEW ENGLAND MASSACHUSETTS HUB DAT-AREAD FEAR FIXED FRICE
18.E.021	OPTION ON MID-COLUMBIA DAY-AHEAD PEAK FIXED PRICE FUTURE
18.E.021	OPTION ON MISO INDIANA HUB REAL-TIME PEAK FIXED PRICE FUTURE
18.E.025	OPTION ON PJM WESTERN HUB REAL-TIME PEAK (800 MWH) FIXED PRICE FUTURE
18.E.026	OPTION ON PJM WESTERN HUB REAL-TIME PEAK (1 MW) FIXED PRICE FUTURE
18.E.027	OPTION ON PJM WESTERN HUB REAL-TIME OFF-PEAK FIXED PRICE FUTURE
18.E.028	OPTION ON CAISO SP-15 DAY-AHEAD PEAK DAILY FIXED PRICE FUTURE
18.E.029	OPTION ON ERCOT NORTH 345 KV HUB REAL-TIME PEAK DAILY LOOK BACK FIXED PRICE
<b>FUTURE</b>	
18.E.030	OPTION ON ISO NEW ENGLAND MASSACHUSETTS HUB DAY-AHEAD PEAK DAILY FIXED PRICE
<b>FUTURE</b>	
18.E.031	OPTION ON MID-COLUMBIA DAY-AHEAD PEAK DAILY FIXED PRICE FUTURE
18.E.032	OPTION ON MISO INDIANA HUB REAL-TIME PEAK DAILY LOOK BACK FIXED PRICE FUTURE
18.E.033	OPTION ON PJM AEP DAYTON HUB REAL-TIME PEAK DAILY LOOK BACK FIXED PRICE FUTURE
18.E.034	OPTION ON PJM WESTERN HUB REAL-TIME PEAK DAILY LOOK BACK FIXED PRICE FUTURE
	CALENDAR ONE TIME OPTION ON ISO NEW ENGLAND MASSACHUSETTS HUB DAY-AHEAD
	LENDAR YEAR ONE TIME FIXED PRICE FUTURE
18.E.037	CALENDAR ONE TIME OPTION ON PJM WESTERN HUB REAL-TIME OFF-PEAK CALENDAR YEAR
	E FIXED PRICE FUTURE
18.E.038	CALENDAR ONE TIME OPTION ON PJM WESTERN HUB REAL-TIME PEAK (800 MWH) CALENDAR
	TE TIME FIXED PRICE FUTURE
18.E.040	OPTION ON CALIFORNIA CARBON ALLOWANCE FUTURE
18.E.041	OPTION ON CARBON FINANCIAL INSTRUMENT, UNITED STATES, FUTURE
18.E.042	OPTION ON CLIMATE ACTION RESERVE FUTURE
18.E.043	OPTION ON CROSS STATE AIR POLLUTION TR NOX ANNUAL ALLOWANCE FUTURE
18.E.044	OPTION ON CROSS STATE AIR POLLUTION TR NOX OZONE SEASON ALLOWANCE FUTURE OPTION ON CROSS STATE AIR POLLUTION TR SO2 GROUP 1 ALLOWANCE FUTURE
18.E.045 18.E.046	OPTION ON CROSS STATE AIR POLLUTION TR SO2 GROUP 1 ALLOWANCE FUTURE  OPTION ON CROSS STATE AIR POLLUTION TR SO2 GROUP 2 ALLOWANCE FUTURE
10.12.040	OF TION ON CROSS STATE AIR FOLLUTION TRISUZ UROUF Z ALLOWANCE FUTURE

18.E.047	OPTION ON REGIONAL GREENHOUSE GAS INITIATIVE FUTURE
18.E.048	OPTION ON SULFUR FINANCIAL INSTRUMENT FUTURE
18.E.049	OPTION ON PJM AEP DAYTON HUB REAL-TIME PEAK FIXED PRICE FUTURE
18.E.050	OPTION ON PJM AEP DAYTON HUB REAL-TIME OFF-PEAK FIXED PRICE FUTURE
18.E.053	Option on New Jersey Solar Renewable energy Certificate Future
18.E.054	Reserved
18.E.055	Reserved
18.E.056	Reserved
18.E.057	Option on Texas Compliance Renewable Energy Certificate Future
18.E.058	Reserved
18.E.059	Option on Cross State Air Pollution Rule TR NOx Annual Allowance Future - Vintage 2015 and After
18.E.060	Option on Cross State Air Pollution Rule TR NOx Ozone Season Allowance Future - Vintage 2015 and After
18.E.061	Option on Cross State Air Pollution Rule TR S02 Group 1 Allowance Future - Vintage 2015 and After
18.E.062	Option on Cross State Air Pollution Rule TR S02 Group 2 Allowance future - Vintage 2015 and After
18.E.063	Option on Henry Penultimate Fixed Price Future 25K
18.E.064	Option on PJM Western Hub Real Time Peak 50 MW Fixed Price Future
18.E.065	Option on ERCOT North 345KV Day-Ahead Peak Daily 80 MWh Fixed Price Future
18.E.066	Option on PJM Western Hub Day-Ahead Peak Daily Fixed Price Future
18.E.067	Option on California Carbon Allowance Future - Vintage 2019 and After
18.E.068	Calendar Spread Option on Henry Penultimate 4-Month Calendar Spread Future
18.E.069	Calendar Spread Option on Henry Penultimate 5-Month Calendar Spread Future
18.E.070	Calendar One Time Option on PJM Western Hub Real-Time Peak Calendar Year One Time Mini Fixed Price
10 E 071	Future
18.E.071	Option on PJM Western Hub Real-Time Off-Peak Daily Fixed Price Future
18.E.072	Option on California Carbon Allowance Vintage Specific Future
18.E.073	Option on PJM Tri-Qualified Renewable Energy Certificate Class 1 Vintage Future
18.E.074	Option on Ontario Carbon Allowance Vintage Future
18.E.075	Option on NYISO Zone A Day-Ahead Peak Daily Fixed Price Volume
18.E.076 18.E.077	Option on NYISO Zone G Day-Ahead Peak Daily Fixed Price Future Option on NYISO Zone A Day-Ahead Peak Fixed Price Future
18.E.077	Option on NYISO Zone G Day-Ahead Peak Fixed Price Future
18.E.079	Option on PJM Western Hub Real-Time Peak Calendar Year One Time Fixed Price Future
18.E.080	Option on CAISO NP-15 Day-Ahead Peak Fixed Price Future
18.E.081	Option on CAISO NP-15 Day-Ahead Peak Daily Fixed Price Future
18.E.082	Option on CAISO SP-15 Day-Ahead Off-Peak Fixed Price Future
18.E.083	Option on Mid-Columbia Day-Ahead Off-Peak Fixed Price Future
18.E.084	Option on Palo Verde Day-Ahead Peak Fixed Price Future
18.E.085	Option on New Jesey Solar Renewable Energy Certificate Future
18.E.086	One Year Mid-Curve Option on New Jersey Solar Renewable Energy Certificate Future
18.E.087	Two Year Mid-Curve Option on New Jersey Solar Renewable Energy Certificate Future
18.E.088	Option on PJM Qualified Renewable Energy Certificate Class I Future
18.E.089	One Year Mid-Curve Option on PJM Tri-Qualified Renewable Energy Certificate Class I
18.E.090	Two Year Mid-Curve Option on PJM Tri-Qualified Renewable Energy Certificate Class I
18.E.091	Average Price Option On Pjm Western Hub Day-Ahead Peak (1 Mw) Fixed Price Future
18.E.092	Average Price Option On Pjm Western Hub Real-Time Peak (1 Mw) Fixed Price Future
18.E.093	Weekly Average Price Option On Pjm Western Hub Real-Time Peak Fixed Price Future
18.E.094	Option on Cross State Air Pollution NOx Ozone Season Group 2 Allowance Future
18.E.095	Option on Chicago Fixed Price Future
18.E.095	Option on Dominion South Fixed Price Future
	Option on California Low Carbon Fuels Standard Credit (OPIS) Future
18.E.097	
18.E.098	Option on PJM PECO Day, Aband Peak Fixed Price Future
18.E.099 18.E.100	Option on PJM PECO Day-Ahead Peak Fixed Price Future Option on PJM BGE Zone Day-Ahead Peak Fixed Price Future
18.E.100 18.E.101	Option on ERCOT North 345KV Day-Ahead Peak Fixed Price Future
18.E.101 18.E.102	Option on Massachusetts Solar Renewable Certificate Future
10.1.102	Option on massachuseus solai Renewable Celtificate Puture

18.E.103	Option on Massachusetts Solar Renewable Energy Certificate Carve Out II Future
18.E.104	Option on NWP Rockies Fixed Price Future
18.E.105	Option on Waha Fixed Price Future
18.E.106	Option on EP Permian Fixed Price Future
18.E.107	Option on HSC Fixed Price Future
18.E.108	Option on Michcon Fixed Price Future
18.E.109	Option on TETCO M3 Fixed Price Future
18.E.110	Option on AB NIT Fixed Price Future
18.E.111	Option on PJM PSEG Day-Ahead Peak Fixed Priced Future
18.E.112	Option on PJM PSEG Day-Ahead Peak Daily Fixed Price Future
18.E.113	Option on PJM PPL Zone Day-Ahead Peak Fixed Price Future
18.E.114	Option on PJM Western Hub Real-Time Off-Peak Calendar Year One Time Mini Fixed Price Future
18.E.115	Option on Algonquin Citygates Fixed Price Future
18.E.116	Option on CG-Mainline Fixed Price Future
18.E.117	Option on CIG Rockies Fixed Price Future
18.E.118	Option on Malin Fixed Price Future
18.E.119	Option on NGPL Midcont Fixed Price Future
18.E.120	Option on NGPL TXOK Fixed Price Future
18.E.121	Option on NNG Ventura Fixed Price Future
18.E.122	Option on PG&E Citygate Fixed Price Future
18.E.123	Option on REX Zone 3 Fixed Price Future
18.E.124	Option on TCO Fixed Price Future
18.E.125	Option on Transco Leidy Fixed Price Future
18.E.126	Option on Transco Zone 6 (non NY) Fixed Price Future
18.E.127	Option on NEPOOL Dual Qualified Compliance Renewable Energy Certificate Class I Future
18.E.128	Reserved
18.E.129	Option on MISO Indiana Hub Day-Ahead Peak Daily Fixed Price Future
18.E.130	Option on PJM AEP Dayton Hub Day-Ahead Peak Daily Fixed Price Future
18.E.131	Option on PJM NI Hub Day-Ahead Peak Daily Fixed Price Future
18.E.132	Option on Socal Citygate Fixed Price Futue

# Rule 18.E.010 Calendar Spread Option on Henry Penultimate 6-Month Calendar Spread Future

Contract Description: A monthly Option on the corresponding Contract Period of the Henry Penultimate 6-

Month Calendar Spread Future. Contract Symbol: HMX

**Settlement Method:** Exercise into Underlying Futures Contract

**Contract Size:** 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Contract Series:** Up to 72 consecutive monthly Contract Periods

Last Trading Day: At 2:30pm EPT on the fourth Business Day prior to the first calendar day of the Contract

Period

Option Style: European

Exercise Method: Automatic Only

Exercise Procedure: Manual exercise or abandon is not permitted

**Exercise Day:** The Last Trading Day

**Automatic Exercise Provisions:** Options which are "in the money", with respect to Reference Price A minus Reference Price B, exercise automatically into the Underlying Futures Contract with a contract price equal to the Strike Price.

Options which are "out of the money" expire automatically.

**Reference Price A:** NATURAL GAS-NYMEX

a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.

b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) Specified Price: Settlement price

d) Pricing Calendar: NYMEX

e) Delivery Date: Contract Period

#### **Reference Price B:** NATURAL GAS-NYMEX

a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.

b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Contract Period

c) Specified Price: Settlement price

d) **Pricing Calendar:** NYMEX

e) **Delivery Date:** Seventh Nearby Month

**Strike Price Listing Provisions:** A minimum of 10 Strike Prices in increments of \$0.25 per MMBtu above and below the at-the-money Strike Price. Strike Price boundaries are adjusted according to futures price movements. User-defined Strike Prices are allowed in \$0.001 increments.

#### Rule 18.E.011 Calendar Year One Time Option on Henry Calendar Year One Time Fixed Price Future

**Contract Description:** An Option on a basket of yearly Contract Periods, January-December, of the Underlying Futures Contract. For purposes of this Exchange Option, the term "One Time Option" shall mean that the Option will exercise into each of the Contract Periods of the Underlying Futures Contract in the basket using a single reference price, as defined in Reference Price A.

**Contract Symbol: HHC** 

**Settlement Method:** Exercise into Underlying Futures Contract

**Contract Size:** 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 10 consecutive January - December yearly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: At 2:30pm EPT on the sixth Business Day prior to the first calendar day of the first Contract

Period in the basket **Option Style:** European

**Exercise Method:** Automatic Only

Exercise Procedure: Manual exercise or abandon is not permitted

**Exercise Day:** The Last Trading Day

**Automatic Exercise Provisions:** Options which are "in the money", with respect to the weighted average of the Reference Price A prices, will exercise automatically into twelve Underlying Futures Contracts, one for each contract month in the Contract Period, with a contract price equal to the Strike Price. The weighted average shall be determined by multiplying the Specified Price for each Delivery Date, as specified in Reference Price A, by its Weighting Factor to determine the weighted prices, summing the weighted prices, and then dividing that sum by the sum of the Weighting Factors.

For purposes of this Exchange Option, the "Weighting Factor" shall mean a number equal to the number of calendar days in the Contract Period of the Underlying Futures Contract. Each Contract Period in the basket will have its own Weighting Factor.

If the option is "out of the money", then it expires automatically.

#### **Reference Price A:** NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** Three Business Days prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Contract Period in the basket

c) **Specified Price:** Settlement price

d) **Pricing Calendar:** NYMEX

e) **Delivery Date:** Each Contract Period in the basket

**Strike Price Listing Provisions:** A minimum of 10 Strike Prices in increments of \$1.00 per MMBtu above and below the at-the-money Strike Price. Strike Price boundaries are adjusted according to futures price movements. User-defined Strike Prices are allowed in \$0.001 increments.

# Rule 18.E.047 Option on Regional Greenhouse Gas Initiative Future

Contract Description: An Option on the corresponding month of the Regional Greenhouse Gas Initiative Future.

Contract Symbol: Vintage 2013: RGL Vintage 2014: RGM, Vintage 2015: RGN, Vintage 2016: RGO,

Vintage 2017: RGP, Vintage 2018: RGQ, Vintage 2019: RGR, Vintage 2020: RGS,

Vintage 2021: RGT, RGU Vintage 2022

**Settlement Method:** Exercise into Underlying Futures Contract

Contract Size: 1 Regional Greenhouse Gas Initiative Futures Contract

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One cent (\$0.01) per RGGI allowance; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** 1. The Exchange may list monthly contracts in the Standard Cycle or any other calendar month it determines for the current year and forward for up to ten years.

2. The Standard Cycle is: January, February, March, April, May, June, July, August, September, October, November and December

**Strike Price Intervals:** A minimum of ten Strike Prices in increments of \$0.05 above and below the at-themoney Strike Price. Strike Price boundaries are adjusted according to futures price movements. User-defined Strike Prices are allowed in \$0.05 increments.

**Last Trading Day:** At 4:00pm EPT on the 15th calendar day of the delivery month. Where the 15th calendar day is not a Business Day, the Last Trading Day shall be the first Business Day following the 15th calendar day of the delivery month.

Option Style: European Exercise Method: Automatic

Exercise Procedure: Clearing Members shall provide exercise and abandon instructions to the Clearing

Organization in accordance with the Clearing Organization rules

Exercise Time: 5:30 pm EPT on the Last Trading Day

#### 18.E.065 Option on ERCOT North 345KV Day-Ahead Peak Daily 80 MWh Fixed Price Future

Contract Description: A daily Option on the corresponding Contract Period of the ERCOT North 345 KV Hub

Day-Ahead Peak Daily 80 MWh Fixed Price Future.

**Contract Symbol: NDB** 

Settlement Method: Exercise into Underlying Futures Contract

Contract Size: 80 MWh

**Currency:** USD

Minimum Price Fluctuation: The price quotation convention shall be one cent (\$0.01) per MWh; minimum

price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.

**Listing Cycle:** Up to 45 consecutive daily Contract Periods, excluding Saturdays, Sundays and NERC Holidays, or as otherwise determined by the Exchange.

Last Trading Day: At the end of the Trading Session on the last Business Day prior to the Contract Period

Option Style: European

Exercise Method: Automatic Only

Exercise Procedure: Manual exercise or abandon is not permitted

Exercise Day: The sixth Clearing Organization business day following the Last Trading Day

**Automatic Exercise Provisions:** Options which are "in the money", with respect to the average of the Reference Price A prices, exercise automatically into the Underlying Futures Contract with a contract price equal to the Strike Price. Options which are "out of the money" expire automatically.

Reference Price A: ELECTRICITY-ERCOT-NORTH 345KV HUB-DAY AHEAD

a) **Description:** "ELECTRICITY-ERCOT-NORTH 345KV DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at <a href="http://www.ercot.com/content/cdr/html/dam\_spp">http://www.ercot.com/content/cdr/html/dam\_spp</a>

b) Pricing Date: Each day that prices are reported for the Delivery Date

c) **Specified Price:** Average of SPPs for all hours ending 0700-2200 CPT

d) Pricing calendar: ERCOT

e) **Delivery Date:** Contract Period

**Strike Price Listing:** A minimum of ten Strike Prices in increments of \$1.00 per MWh above and below the atthe-money Strike Price. Strike Price boundaries are adjusted according to futures price movements. User-defined Strike Prices are allowed in \$0.05 increments

# 18.E.068 Calendar Spread Option on Henry Penultimate 4-Month Calendar Spread Future

Contract Description: A monthly Option on the corresponding Contract Period of the Henry Penultimate 4-

Month Calendar Spread Future Contract Symbol: HHR

**Settlement Method:** Exercise into Underlying Futures Contract

Contract Size: 2500 MMBtus

**Currency:** USD

Minimum Price Fluctuation: The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18 Listing Cycle: Up to 72 consecutive monthly Contract Period, or as otherwise determined by the Exchange. Last Trading Day: At 2:30pm EPT on the fourth Business Day prior to the first calendar day of the Contract

Period

Option Style: European

Exercise Method: Automatic only

Exercise Procedure: Manual exercise or abandon is not permitted

**Exercise Day:** The Last Trading Day

**Automatic Exercise Provisions:** Options which are "in the money", with respect to Reference Price A minus Reference Price B, exercise automatically into the Underlying Futures Contract with a contract price equal to the Strike Price. Options which are "out of the money" expire automatically.

#### **Reference Price A:** NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) **Specified Price:** Settlement Price

d) Pricing calendar: NYMEX

e) Delivery Date: Contract Period

#### **Reference Price B:** NATURAL GAS-NYMEX

- a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
- b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) Specified Price: Settlement Price

d) Pricing calendar: NYMEX

e) **Delivery Date:** Fifth Nearby Month

**Strike Price Listing:** A minimum of 10 Strike Prices in increments of \$0.25 per MMBtu above and below the atthe-money Strike Price. Strike Price boundaries are adjusted according to futures price movements. User-defined Strike Prices are allowed in \$0.001 increments.

#### 18.E.069 Calendar Spread Option on Henry Penultimate 5-Month Calendar Spread Future

Contract Description: A monthly Option on the corresponding Contract Period of the Henry Penultimate 5-

Month Calendar Spread Future Contract Symbol: HHV

**Settlement Method:** Exercise into Underlying Futures Contract

**Contract Size:** 2500 MMBtus

**Currency:** USD

**Minimum Price Fluctuation:** The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18 **Listing Cycle:** Up to 72 consecutive monthly Contract Period, or as otherwise determined by the Exchange. **Last Trading Day:** At 2:30pm EPT on the fourth Business Day prior to the first calendar day of the Contract

Period

Option Style: European

**Exercise Method:** Automatic only

Exercise Procedure: Manual exercise or abandon is not permitted

**Exercise Day:** The Last Trading Day

**Automatic Exercise Provisions:** Options which are "in the money", with respect to Reference Price A minus Reference Price B, exercise automatically into the Underlying Futures Contract with a contract price equal to the Strike Price. Options which are "out of the money" expire automatically.

**Reference Price A:** NATURAL GAS-NYMEX

a) **Description:** "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.

b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) Specified Price: Settlement Price

d) Pricing calendar: NYMEX

e) Delivery Date: Contract Period

#### **Reference Price B:** NATURAL GAS-NYMEX

a) Description: "NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.

b) **Pricing Date:** One Business Day prior to the last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date

c) **Specified Price:** Settlement Price

d) Pricing calendar: NYMEX

e) **Delivery Date:** Sixth Nearby Month

**Strike Price Listing:** A minimum of 10 Strike Prices in increments of \$0.25 per MMBtu above and below the atthe-money Strike Price. Strike Price boundaries are adjusted according to futures price movements. User-defined

Strike Prices are allowed in \$0.001 increments.