



55 East 52nd Street
New York, NY 10055

BY ELECTRONIC TRANSMISSION

Submission No. 17-53
April 21, 2017

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

Re: Amendments to Subchapters 18B and 18E, Resolution No. 2 of Chapter 18, the Exchange's Block Trading Procedures and the Exchange and Clearing Fees for Certain Monthly Power Futures and Option Contracts
Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6(a)

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(a), ICE Futures U.S., Inc. ("Exchange") hereby certifies amendments to Subchapters 18B and 18E of the Exchange Rulebook, Resolution No. 2 of Chapter 18, the Exchange's block trading procedures (which are reflected in the Block Trade FAQ) and the Exchange and clearing fees for monthly Power futures contracts, as set forth in Exhibits B through G.

Amendments to Contract Size of Certain Monthly Power Futures and Options Contracts

The amendments to Subchapters 18B and 18E of the Exchange Rulebook change the contract size for most monthly Power futures and options contracts from megawatt hours ("MWh") to megawatt ("MW"), to match industry practice and to simplify the trading process. Currently, these monthly Power futures and options contracts listed by the Exchange are sized in MWh per day for peak contracts and MWh per hour for off-peak contracts. This sizing convention forces participants to trade multiple lots in order to use these contracts to hedge monthly exposure.

In order to simplify trading and hedging, the Exchange is changing the sizing convention for most 25MWh, 50MWh, 400MWh or 800MWh monthly Power futures and options to 1 MW. The new contract size for a given expiry month will be variable and be determined by multiplying 1 MW by the number of hours in the relevant Pricing Date period for the relevant Reference Price. This sizing convention will allow participants to trade a single lot rather than multiple lots to hedge monthly exposure.

The amendments change the contract size of 29 futures contracts and 12 options contracts. As a result of the conversion, post-conversion contract sizes will range from a reduction of 2.63 times to an increase of 13.76 times the current contract sizes. However, while the amendments will change the size and value of a single lot, they will not impact the size and value of monthly peak and off-peak contracts as they are actually traded, other than making them more granular in some cases. Examples of how the change in contract size affects the current contracts are set forth in Exhibit A to this submission.

Ancillary Amendments

In connection with the contract size changes, the Exchange is also amending: (1) Resolution No. 2 of Chapter 18 to change the position limits for monthly Power contracts; (2) the Exchange's block trading procedures, which are reflected in the Block Trade FAQ; and (3) the Exchange and clearing fees for the monthly Power contracts.

The amendments to Resolution No. 2 of Chapter 18 amend the maximum position limits and position accountability levels for the converted monthly Power contracts by the approximate factor the contract size was increased or decreased, as set forth in Exhibit C. As the factor by which the contract size is being increased or decreased changes from month-to-month depending on the number of peak days or off peak hours, staff approximated an average of the factor when amending the positions limits.

Similarly, amendments to the Exchange's block trade procedures, which are reflected in the Block Trade FAQ, make the minimum block size for affected monthly Power contracts consistent with similar contracts listed by the Exchange. The amendments to the Block Trade FAQ are attached hereto as Exhibit D.

The Exchange and clearing fees for monthly Power futures contracts are also being amended. The fees will increase or decrease by the approximate factor each contract size was increased or decreased. The new contract fees accompany this Submission as Exhibit E.

All other terms and conditions of monthly Power futures and options contracts will remain unchanged.

Implementation of Contract Size Changes and Ancillary Amendments

The Exchange will implement the contract size changes and the ancillary amendments on May 8, 2017, effective for all expiration months, including those with open interest, and will coordinate the adjustment of market participant positions with Clearing Members so that the transition is orderly. As explained above and in Exhibit A, the amendments will not materially change the value of affected contracts as they are actually traded. Furthermore, based upon the review of open interest and current trading conventions, the Exchange does not anticipate that there will be any odd lots as a result of the conversion.

Migration and Delisting of Certain "Mini" Monthly Power Contracts

Additionally, to the extent overlap exists between the newly converted monthly contracts and any existing 1MW mini contracts, the Exchange plans to delist the minis and migrate any open interest ("OI") into the newly converted 1MW monthly contracts. This migration will take place at end of day on Friday, May 12, 2017. The contracts subject to the migration are set forth in Exhibit F and the corresponding updates to Subchapter 18B are attached in Exhibit G.

Certifications

The Exchange is not aware of any opposing view to the amendments and certifies that the contract size changes and the ancillary amendments comply with the requirements of the Act and the rules and regulations promulgated thereunder. The Exchange has reviewed the designated contract market core principles ("Core Principles") as set forth in the Act and has determined that the listing of the contract complies with the following relevant Core Principles:

COMPLIANCE WITH RULES

The amended terms and conditions of the monthly Power futures and options contract are set forth in Subchapters 18B and 18E of the Exchange Rulebook, Resolution No. 2 of Chapter 18, and the Exchange's block trading procedures and will be enforced by the Exchange. In addition, trading of the contracts is subject to all relevant Exchange rules which are enforced by the Market Regulation Department.

CONTRACTS NOT READILY SUBJECT TO MANIPULATION

Monthly Power futures contracts are not readily subject to manipulation as they are based on established and liquid underlying cash markets. The amendments to the contract sizes align the Exchange's futures and options contracts with industry practice making the products less subject to manipulation. In addition, trading of the contracts will continue to be monitored by the Market Regulation Department.

POSITION LIMITS OR ACCOUNTABILITY

Positions in all affected monthly Power contracts will be subject to the amended position limits set forth in Exhibit B. The position limit and accountability level for each contract is being amended from the current level by the approximate factor that the size of such contract is being increased or decreased. As such, the position limit and accountability levels are unchanged in terms of the aggregate notional contract size levels relative to deliverable supply.

The Exchange further certifies that, concurrent with this filing, a copy of this submission was posted on the Exchange's, which may be accessed at (<https://www.theice.com/futures-us/regulation#rule-filings>).

If you have any questions or need further information, please contact me at 312-836-6746 or at conor.weber@theice.com.

Sincerely,



Conor Weber
Compliance Counsel
Market Regulation

Enc.

cc: Division of Market Oversight
New York Regional Office

EXHIBIT A

Peak Hour Contracts

Aside from the mini contracts noted above, the Exchange currently lists two sizes of monthly peak Power futures and options contracts, 800MWh and 400MWh. The contract sizes are based upon the 16 hour peak period (from 8:00AM to 11:00PM) in a peak power day (Monday through Friday, not including Holidays). An 800MWh contract represents 50MW per peak hour in a peak day ($800/16 = 50$) and a 400MWh contract represents 25MW per peak hour in a peak day ($400/16 = 25$).

Monthly peak Power futures contracts are currently traded in multiple lots equal to the number of peak power days in the “contract period”, which is the expiration month. A March 2017 (“H17”) peak contract will be traded in 21 lot increments and the April 2017 (“J17”) peak contract will be traded in 22 lot increments, as there are 21 peak power days in March and 22 peak power days in April. To illustrate, the ERCOT Houston 345KV Real-Time Peak Fixed Price Future (“ERH”) is an 800MWh monthly peak hour contract. The H17 ERH contract will trade in 21 lot increments, which translates into 16,800 MWh during the contract period.

The proposed amendments change the size of most remaining monthly peak hour contracts from MWh to MW to simplify the trading process. Using the example from above, ERH will go from an 800MWh contract to a 1MW contract. The H17 ERH contract size will be 1MW, which is equal to 1 megawatt per hour, for each of the 16 hours in a peak day, for each of the 21 peak days in the month of March ($1 \times 16 \times 21 = 336\text{MWh}$). In doing so, the Exchange is also reducing the actual trading size of the contracts. However, this change will not have impact the economic value of the contract because it will make the actual trading size more granular. Under the current convention, the actual trading size of an 800MWh monthly peak H17 contract is equal to 16,800 MWh ($800\text{MWh} \times 21$ contracts). The contract will be 1/50 the size in the new convention, as 1 lot will be equal to 352MWh ($1 \text{ lot} = 1\text{MW} \times 21 \text{ days} \times 16 \text{ peak hours}$). As such, participants will have greater flexibility in trading in terms of the actual trading size.

Off-Peak Hour Contracts

Aside from the mini contracts noted above, off-peak monthly power futures and options contracts are currently traded in MWh per off-peak hour. There are currently two different sizes of MWh off-peak monthly power futures and options listed by the Exchange, 50MWh and 25MWh. The contract sizes are based upon per hour flow and are traded in multiple lots equal to the number of off-peak hours in a given contract period or expiration month. For example, the PJM Western Hub Real-Time Off-Peak Fixed Price Future (“OPJ”) is a 50MWh off-peak monthly power futures contract. Due to the current sizing convention, the H17 OPJ contract trades in increments of 368 lots and the J17 OPJ trades in increments of 407 lots as there are 368 off peak hours during H17 and 407 off-peak hours during J17. Based on the contract size and trading convention, the H17 OPJ is traded in increments of 18,400 MWh.

Like peak contracts, the proposed amendments change the size of almost all remaining monthly off-peak contracts from MWh to MW to simplify the trading process. Using the example from above, OPJ will go from a 50MWh contract to a 1MW contract. In doing so, the Exchange is also reducing the actual trading size of the contracts. However, this change will not have

impact the economic value of the contract because it will make the actual trading size more granular. Under the current convention, the actual trading size of a 50MWh monthly off-peak H17 contract is equal to 18,400MWh (50MWh X 368 off-peak hours). The contract will be roughly 1/50 the size in the new convention, as 1 lot will be equal to 368MWh (1 lot = 1MW X 368 off peak hours). As such, participants will have greater flexibility in trading in terms of the actual trading size.

EXHIBIT B

Subchapter 18B – Power

Futures Contracts

Rule 18.B.001 CAISO NP-15 Day-Ahead Peak Fixed Price Future

Contract Symbol: NPM

Contract Size: [~~400-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.002 CAISO SP-15 Day-Ahead Peak Fixed Price Future

Contract Symbol: SPM

Contract Size: [~~400-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.004 ERCOT Houston 345KV Real-Time Peak Fixed Price Future

Contract Symbol: ERH

Contract Size: [~~800-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.008 ERCOT North 345KV Real-Time Peak Fixed Price Future

Contract Symbol: ERN

Contract Size: [~~800-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.011 ERCOT South 345KV Real-Time Peak Fixed Price Future

Contract Symbol: ERS

Contract Size: [~~800-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.014 ERCOT West 345KV Real-Time Peak Fixed Price Future

Contract Symbol: ERW

Contract Size: [~~800-MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.019 ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future

Contract Symbol: NEX

Contract Size: [~~800-MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.020 ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future

Contract Symbol: NEP

Contract Size: [~~800-MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.026 Mid-Columbia Day-Ahead Peak Fixed Price Future

Contract Symbol: MDC

Contract Size: [~~400-MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.030 MISO Indiana Hub Real-Time Peak Fixed Price Future

Contract Symbol: CIN

Contract Size: [~~800-MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.032 NYISO Zone A Day-Ahead Peak Fixed Price Future

Contract Symbol: NAY

Contract Size: [~~800-MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.035 NYISO Zone G Day-Ahead Peak Fixed Price Future

Contract Symbol: NGY

Contract Size: [~~800-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.036 NYISO Zone J Day-Ahead Peak Fixed Price Future

Contract Symbol: NJY

Contract Size: [~~800-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.037 Palo Verde Day-Ahead Peak Fixed Price Future

Contract Symbol: PVM

Contract Size: [~~400-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.041 PJM AEP Dayton Hub Real-Time Peak Fixed Price Future

Contract Symbol: MSO

Contract Size: [~~800-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.051 PJM NI Hub Real-Time Peak Fixed Price Future

Contract Symbol: PNL

Contract Size: [~~800-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.062 CAISO NP-15 Day-Ahead Off-Peak Fixed Price Future

Contract Symbol: ONP

Contract Size: [~~25-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.063 CAISO SP-15 Day-Ahead Off-Peak Fixed Price Future

Contract Symbol: OFP

Contract Size: [~~25-MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.080 ISO New England Massachusetts Hub Day-Ahead Off-Peak Fixed Price Future

Contract Symbol: NOP

Contract Size: [~~50 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.086 Mid-Columbia Day-Ahead Off-Peak Fixed Price Future

Contract Symbol: OMC

Contract Size: [~~25 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.089 MISO Indiana Hub Real-Time Off-Peak Fixed Price Future

Contract Symbol: CPO

Contract Size: [~~50 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.090 NYISO Zone A Day-Ahead Off-Peak Fixed Price Future

Contract Symbol: AOP

Contract Size: [~~50 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.093 NYISO Zone G Day-Ahead Off-Peak Fixed Price Future

Contract Symbol: NGO

Contract Size: [~~50 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.094 NYISO Zone J Day-Ahead Off-Peak Fixed Price Future

Contract Symbol: NJO

Contract Size: [~~50 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.095 Palo Verde Day-Ahead Off-Peak Fixed Price Future

Contract Symbol: OVP

Contract Size: [~~25 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.099 PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future

Contract Symbol: AOD

Contract Size: [~~50 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.109 PJM NI Hub Real-Time Off-Peak Fixed Price Future

Contract Symbol: NIO

Contract Size: [~~50 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.116 PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future

Contract Symbol: PWC

Contract Size: [~~50 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

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

Contract Symbol: OPJ

Contract Size: [~~50 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Subchapter 18E – Energy Options Contracts

Rule 18.E.017 Option on CAISO SP-15 Day-Ahead Peak Fixed Price Future

Contract Symbol: SPM

Contract Size: [~~400 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.E.019 Option on ERCOT North 345KV Real-Time Peak Fixed Price Future

Contract Symbol: ERN

Contract Size: [~~800 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.E.020 Option on ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future

Contract Symbol: NEP

Contract Size: [~~800 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.E.021 Option on Mid-Columbia Day-Ahead Peak Fixed Price Future

Contract Symbol: MDC

Contract Size: [~~400 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.E.024 Option on MISO Indiana Hub Real-Time Peak Fixed Price Future

Contract Symbol: CIN

Contract Size: [~~800 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.E.027 Option on PJM Western Hub Real-Time Off-Peak Fixed Price Future

Contract Symbol: OPJ

Contract Size: [~~50 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.E.036 Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future

Contract Symbol: NEX

Contract Size: [~~800 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.E.037 Calendar One Time Option on PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future

Contract Symbol: PWC

Contract Size: [~~50 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.E.049 Option on PJM AEP Dayton Hub Real-Time Peak Fixed Price Future

Contract Symbol: MSO

Contract Size: [~~800 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.E.050 Option on PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future

Contract Symbol: AOD

Contract Size: [~~50 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

18.E.077 Option on NYISO Zone A Day-Ahead Peak Fixed Price Future

Contract Symbol: NAY

Contract Size: [~~800 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

18.E.078 Option on NYISO Zone G Day-Ahead Peak Fixed Price Future

Contract Symbol: NGY

Contract Size: [~~800-MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

EXHIBIT C

Rule	Contract Name	Commodity Code	Contract Size	Unit of Trading	Spot Month Limit	Single Month Accountability Level	All Month Accountability Level	Aggregate 1 (Positive Correlation)	Exchange Reportable Level
18.B.062	CAISO NP-15 Day-Ahead Off-Peak Fixed Price Future	ONP	<u>1</u> {25}	<u>MW</u> {Mwh}	<u>4,688</u> {60,000}	<u>4,688</u> {60,000}	<u>4,688</u> {60,000}	ONP	<u>1</u> {25}
18.B.001	CAISO NP-15 Day-Ahead Peak Fixed Price Future	NPM	<u>1</u> {400}	<u>MW</u> {Mwh}	<u>4,762</u> {4,000}	<u>4,762</u> {4,000}	<u>8,333</u> {7,000}	NPM	<u>1</u> {25}
18.B.063	CAISO SP-15 Day-Ahead Off-Peak Fixed Price Future	OFP	<u>1</u> {25}	<u>MW</u> {Mwh}	<u>7,422</u> {95,000}	<u>7,422</u> {95,000}	<u>7,422</u> {95,000}	OFP	<u>1</u> {25}
18.B.002	CAISO SP-15 Day-Ahead Peak Fixed Price Future	SPM	<u>1</u> {400}	<u>MW</u> {Mwh}	<u>7,143</u> {6,000}	<u>7,143</u> {6,000}	<u>17,857</u> {15,000}	SPM	<u>1</u> {25}
18.E.036	Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future	NEX	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>7,143</u> {3,000}	<u>7,143</u> {3,000}	<u>23,810</u> {10,000}	NEP	1
18.E.037	Calendar One Time Option on PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	PWC	<u>1</u> {50}	<u>MW</u> {Mwh}	<u>7,692</u> {60,000}	<u>7,692</u> {60,000}	<u>19,231</u> {150,000}	OPJ	<u>1</u> {25}
18.B.004	ERCOT Houston 345KV Real-Time Peak Fixed Price Future	ERH	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>4,762</u> {2,000}	<u>4,762</u> {2,000}	<u>11,905</u> {5,000}	ERH	1
18.B.008	ERCOT North 345KV Real-Time Peak Fixed Price Future	ERN	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>7,143</u> {3,000}	<u>7,143</u> {3,000}	<u>11,905</u> {5,000}	ERN	<u>1</u> {25}
18.B.011	ERCOT South 345KV Real-Time Peak Fixed Price Future	ERS	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>1,964</u> {825}	<u>4,762</u> {2,000}	<u>11,905</u> {5,000}	ERS	1
18.B.014	ERCOT West 345KV Real-Time Peak Fixed Price Future	ERW	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>1,310</u> {550}	<u>4,762</u> {2,000}	<u>11,905</u> {5,000}	ERW	1
18.B.080	ISO New England Massachusetts Hub Day-	NOP	<u>1</u> {50}	<u>MW</u> {Mwh}	<u>5,769</u> {45,000}	<u>5,769</u> {45,000}	<u>10,256</u> {80,000}	NOP	<u>1</u> {25}

	Ahead Off-Peak Fixed Price Future								
18.B.019	ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future	NEX	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>7,143</u> {3,000}	<u>7,143</u> {3,000}	<u>23,810</u> {10,000}	NEP	<u>1</u>
18.B.020	ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	NEP	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>7,143</u> {3,000}	<u>7,143</u> {3,000}	<u>23,810</u> {10,000}	NEP	<u>1</u>
18.B.086	Mid-Columbia Day-Ahead Off-Peak Fixed Price Future	OMC	<u>1</u> {25}	<u>MW</u> {Mwh}	<u>2,109</u> {27,000}	<u>10,156</u> {130,000}	<u>10,156</u> {130,000}	OMC	<u>1</u> {25}
18.B.026	Mid-Columbia Day-Ahead Peak Fixed Price Future	MDC	<u>1</u> {400}	<u>MW</u> {Mwh}	<u>2,381</u> {2,000}	<u>15,476</u> {13,000}	<u>15,476</u> {13,000}	MDC	<u>1</u> {25}
18.B.089	MISO Indiana Hub Real-Time Off-Peak Fixed Price Future	CPO	<u>1</u> {50}	<u>MW</u> {Mwh}	<u>1,731</u> {13,500}	<u>2,564</u> {20,000}	<u>3,846</u> {30,000}	CPO	<u>1</u> {25}
18.B.030	MISO Indiana Hub Real-Time Peak Fixed Price Future	CIN	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>2,083</u> {875}	<u>4,762</u> {2,000}	<u>23,810</u> {10,000}	CIN	<u>1</u>
18.B.090	NYISO Zone A Day-Ahead Off-Peak Fixed Price Future	AOP	<u>1</u> {50}	<u>MW</u> {Mwh}	<u>1,051</u> {8,200}	<u>1,885</u> {14,700}	<u>3,846</u> {30,000}	AOP	<u>1</u> {25}
18.B.032	NYISO Zone A Day-Ahead Peak Fixed Price Future	NAY	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>3,810</u> {1,600}	<u>4,762</u> {2,000}	<u>11,905</u> {5,000}	NAY	<u>1</u> {25}
18.E.077	Option on NYISO Zone A Day-Ahead Peak Fixed Price Future	NAY	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>3,810</u> {1,600}	<u>4762</u> {2,000}	<u>11905</u> {5,000}	NAY	<u>1</u> {25}
18.B.093	NYISO Zone G Day-Ahead Off-Peak Fixed Price Future	NGO	<u>1</u> {50}	<u>MW</u> {Mwh}	<u>2,968</u> {23,148}	<u>2,968</u> {23,148}	<u>3,846</u> {30,000}	NGO	<u>1</u> {25}
18.B.035	NYISO Zone G Day-Ahead Peak Fixed Price Future	NGY	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>2,968</u> {1,246}	<u>2,968</u> {1246}	<u>11,905</u> {5,000}	NGY	<u>1</u>
18.E.078	Option on NYISO Zone G Day-Ahead Peak Fixed Price Future	NGY	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>2,968</u> {1,246}	<u>2,968</u> {1246}	<u>11,905</u> {5,000}	NGY	<u>1</u>
18.B.094	NYISO Zone J Day-Ahead Off-Peak Fixed Price Future	NJO	<u>1</u> {50}	<u>MW</u> {Mwh}	<u>1,346</u> {10,500}	<u>2,564</u> {20,000}	<u>3,769</u> {29,400}	NJO	<u>1</u> {25}
18.B.036	NYISO Zone J Day-Ahead Peak Fixed Price Future	NJY	<u>1</u> {800}	<u>MW</u> {Mwh}	<u>1,905</u> {800}	<u>4,762</u> {2,000}	<u>11,905</u> {5,000}	NJY	<u>1</u>
18.E.017	Option on CAISO SP-15 Day-Ahead Peak Fixed	SPM	<u>1</u> {400}	<u>MW</u> {Mwh}	<u>7,143</u> {6,000}	<u>7,143</u> {6,000}	<u>17,857</u> {15,000}	SPM	<u>1</u> {25}

	Price Future								
18.E.019	Option on ERCOT North 345KV Real-Time Peak Fixed Price Future	ERN	$\frac{1}{\{800\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{7,143}{\{3,000\}}$	$\frac{7,143}{\{3,000\}}$	$\frac{11,905}{\{5,000\}}$	ERN	$\frac{1}{\{25\}}$
18.E.020	Option on ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	NEP	$\frac{1}{\{800\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{7,143}{\{3,000\}}$	$\frac{7,143}{\{3,000\}}$	$\frac{23,810}{\{10,000\}}$	NEP	1
18.E.021	Option on Mid-Columbia Day-Ahead Peak Fixed Price Future	MDC	$\frac{1}{\{400\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{2,381}{\{2,000\}}$	$\frac{15,476}{\{13,000\}}$	$\frac{15,476}{\{13,000\}}$	MDC	$\frac{1}{\{25\}}$
18.E.024	Option on MISO Indiana Hub Real-Time Peak Fixed Price Future	CIN	$\frac{1}{\{800\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{2,083}{\{875\}}$	$\frac{4,762}{\{2,000\}}$	$\frac{23,810}{\{10,000\}}$	CIN	1
18.E.050	Option on PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	AOD	$\frac{1}{\{50\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{1,538}{\{12,000\}}$	$\frac{3,205}{\{25,000\}}$	$\frac{7,692}{\{60,000\}}$	AOD	$\frac{1}{\{25\}}$
18.E.049	Option on PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	MSO	$\frac{1}{\{800\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{2,381}{\{1,000\}}$	$\frac{4,762}{\{2,000\}}$	$\frac{11,905}{\{5,000\}}$	MSO	$\frac{1}{\{25\}}$
18.E.027	Option on PJM Western Hub Real-Time Off-Peak Fixed Price Future	OPJ	$\frac{1}{\{50\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{7,692}{\{60,000\}}$	$\frac{7,692}{\{60,000\}}$	$\frac{19,231}{\{150,000\}}$	OPJ	$\frac{1}{\{25\}}$
18.B.095	Palo Verde Day-Ahead Off-Peak Fixed Price Future	OVP	$\frac{1}{\{25\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{1,016}{\{13,000\}}$	$\frac{3,906}{\{50,000\}}$	$\frac{6,250}{\{80,000\}}$	OVP	$\frac{1}{\{25\}}$
18.B.037	Palo Verde Day-Ahead Peak Fixed Price Future	PVM	$\frac{1}{\{400\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{1,190}{\{1,000\}}$	$\frac{2,381}{\{2,000\}}$	$\frac{11,905}{\{10,000\}}$	PVM	$\frac{1}{\{25\}}$
18.B.099	PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	AOD	$\frac{1}{\{50\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{1,538}{\{12,000\}}$	$\frac{3,205}{\{25,000\}}$	$\frac{7,692}{\{60,000\}}$	AOD	$\frac{1}{\{25\}}$
18.B.041	PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	MSO	$\frac{1}{\{800\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{2,381}{\{1,000\}}$	$\frac{4,762}{\{2,000\}}$	$\frac{11,905}{\{5,000\}}$	MSO	$\frac{1}{\{25\}}$
18.B.109	PJM NI Hub Real-Time Off-Peak Fixed Price Future	NIO	$\frac{1}{\{50\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{5,128}{\{40,000\}}$	$\frac{6,282}{\{49,000\}}$	$\frac{10,051}{\{78,400\}}$	NIO	$\frac{1}{\{25\}}$
18.B.051	PJM NI Hub Real-Time Peak Fixed Price Future	PNL	$\frac{1}{\{800\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{5,952}{\{2,500\}}$	$\frac{10,000}{\{4,200\}}$	$\frac{12,500}{\{5,250\}}$	PNL	1
18.B.116	PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	PWC	$\frac{1}{\{50\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{7,692}{\{60,000\}}$	$\frac{7,692}{\{60,000\}}$	$\frac{19,231}{\{150,000\}}$	OPJ	$\frac{1}{\{25\}}$

18.B.117	PJM Western Hub Real-Time Off-Peak Fixed Price Future	OPJ	$\frac{1}{\{50\}}$	$\frac{MW}{\{Mwh\}}$	$\frac{7,692}{\{60,000\}}$	$\frac{7,692}{\{60,000\}}$	$\frac{19,231}{\{150,000\}}$	OPJ	$\frac{1}{\{25\}}$
----------	---	-----	--------------------	----------------------	----------------------------	----------------------------	------------------------------	-----	--------------------

EXHIBIT D

Contract Name	Commodity Code	Contract Size	Unit of Trading	New Block Minimum (in Lots)
CAISO NP-15 Day-Ahead Peak Fixed Price Future	NPM	1 {400}	MW {MWh}	5 {10}
CAISO NP-15 Day-Ahead Off-Peak Fixed Price Future	ONP	1 {25}	MW {MWh}	5 {25}
CAISO SP-15 Day-Ahead Off-Peak Fixed Price Future	OPF	1 {25}	MW {MWh}	5 {25}
CAISO SP-15 Day-Ahead Peak Fixed Price Future	SPM	1 {400}	MW {MWh}	5 {10}
Option on CAISO SP-15 Day-Ahead Peak Fixed Price Future	SPM	1 {400}	MW {MWh}	5 {10}
ERCOT Houston 345KV Real-Time Peak Fixed Price Future	ERH	1 {800}	MW {MWh}	5 {10}
ERCOT North 345KV Real-Time Peak Fixed Price Future	ERN	1 {800}	MW {MWh}	5 {10}
Option on ERCOT North 345KV Real-Time Peak Fixed Price Future	ERN	1 {800}	MW {MWh}	5 {10}
ERCOT South 345KV Real-Time Peak Fixed Price Future	ERS	1 {800}	MW {MWh}	5 {10}
ERCOT West 345KV Real-Time Peak Fixed Price Future	ERW	1 {800}	MW {MWh}	5 {10}
ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future	NEX	1 {800}	MW {MWh}	5 {10}
Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future	NEX	1 {800}	MW {MWh}	5 {10}
ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	NEP	1 {800}	MW {MWh}	5 {10}
Option on ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	NEP	1 {800}	MW {MWh}	5 {10}
ISO New England Massachusetts Hub Day-Ahead Off-Peak Fixed Price Future	NOP	1 {50}	MW {MWh}	5 {78}
Mid-Columbia Day-Ahead Peak Fixed Price Future	MDC	1 {400}	MW {MWh}	5 {10}
Option on Mid-Columbia Day-Ahead Peak Fixed Price Future	MDC	1 {400}	MW {MWh}	5 {10}
Mid-Columbia Day-Ahead Off-Peak Fixed Price Future	OMC	1 {25}	MW {MWh}	5 {25}
MISO Indiana Hub Real-Time Peak Fixed Price Future	CIN	1 {800}	MW {MWh}	5 {10}

Option on MISO Indiana Hub Real-Time Peak Fixed Price Future	CIN	1 {800}	MW {MWh}	5 {10}
MISO Indiana Hub Real-Time Off-Peak Fixed Price Future	CPO	1 {50}	MW {MWh}	5 {10}
NYISO Zone A Day-Ahead Off-Peak Fixed Price Future	AOP	1 {50}	MW {MWh}	5 {78}
NYISO Zone A Day-Ahead Peak Fixed Price Future	NAY	1 {800}	MW {MWh}	5 {5}
Option on NYISO Zone A Day-Ahead Peak Fixed Price Future	NAY	1 {800}	MW {MWh}	5 {5}
NYISO Zone G Day-Ahead Off-Peak Fixed Price Future	NGO	1 {50}	MW {MWh}	5 {78}
NYISO Zone G Day-Ahead Peak Fixed Price Future	NGY	1 {800}	MW {MWh}	5 {5}
Option on NYISO Zone G Day-Ahead Peak Fixed Price Future	NGY	1 {800}	MW {MWh}	5 {5}
NYISO Zone J Day-Ahead Off-Peak Fixed Price Future	NJO	1 {50}	MW {MWh}	5 {78}
NYISO Zone J Day-Ahead Peak Fixed Price Future	NJY	1 {800}	MW {MWh}	5 {5}
Palo Verde Day-Ahead Off-Peak Fixed Price Future	OVP	1 {25}	MW {MWh}	5 {25}
Palo Verde Day-Ahead Peak Fixed Price Future	PVM	1 {400}	MW {MWh}	5 {10}
PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	AOD	1 {50}	MW {MWh}	5 {8}
Option on PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	AOD	1 {50}	MW {MWh}	5 {8}
PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	MSO	1 {800}	MW {MWh}	5 {10}
Option on PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	MSO	1 {800}	MW {MWh}	5 {10}
PJM NI Hub Real-Time Off-Peak Fixed Price Future	NIO	1 {50}	MW {MWh}	5 {78}
PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	PWC	1 {50}	MW {MWh}	5 {25}
Calendar One Time Option on PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	PWC	1 {50}	MW {MWh}	5 {25}
PJM Western Hub Real-Time Off-Peak Fixed Price Future	OPJ	1 {50}	MW {MWh}	5 {78}
Option on PJM Western Hub Real-Time Off-Peak Fixed Price Future	OPJ	1 {50}	MW {MWh}	5 {78}
PJM NI Hub Real-Time Peak Fixed Price Future	PNL	1 {800}	MW {MWh}	5 {10}

EXHIBIT E

Power Conversion Products				New Fees Effective from May 8, 2017					
PCC	TYPE	MIC	PCC Group	Exchange Fee	Clearing Fee	Cash Settlement/Delivery Fee	Option Exercise & Assignment Fee	Rebate S2F Spread - Exchange	Rebate - S2F Spread Clearing
CPO	FUTURE	IFED	US Financial Power East Monthly Variable Sized - 390 MWh	0.975	2.925	0.975	-	0.975	0.975
AOD	FUTURE	IFED	US Financial Power East Monthly Variable Sized - 390 MWh	0.975	2.925	0.975	-	0.975	0.975
NOP	FUTURE	IFED	US Financial Power East Monthly Variable Sized - 390 MWh	0.975	2.925	0.975	-	0.975	0.975
OPJ	FUTURE	IFED	US Financial Power East Monthly Variable Sized - 390 MWh	0.975	2.925	0.975	-	0.975	0.975
AOP	FUTURE	IFED	US Financial Power East Monthly Variable Sized - 390 MWh	0.975	2.925	0.975	-	0.975	0.975
PWC	FUTURE	IFED	US Financial Power East Monthly Variable Sized - 390 MWh	0.975	2.925	0.975	-	0.975	0.975
NGO	FUTURE	IFED	US Financial Power East Monthly Variable Sized - 390 MWh	0.975	2.925	0.975	-	0.975	0.975
NJO	FUTURE	IFED	US Financial Power East Monthly Variable Sized - 390 MWh	0.975	2.925	0.975	-	0.975	0.975
NIO	FUTURE	IFED	US Financial Power East	0.975	2.925	0.975	-	0.975	0.975

			Monthly Variable Sized - 390 MWh						
ERN	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
ERH	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
ERS	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
ERW	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
CIN	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
MSO	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
NEP	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
NAY	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
NEX	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
NGY	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
NJY	FUTURE	IFED	US Financial Power East Monthly Variable Sized -	0.85	2.55	0.85	-	0.85	0.85

			Futures - 340 MWh						
PNL	FUTURE	IFED	US Financial Power East Monthly Variable Sized - Futures - 340 MWh	0.85	2.55	0.85	-	0.85	0.85
ONP	FUTURE	IFED	US Financial Power West Monthly Variable Size - 320 MWh	0.80	2.40	0.80	-	0.08	0.80
OMC	FUTURE	IFED	US Financial Power West Monthly Variable Size - 320 MWh	0.80	2.40	0.80	-	0.08	0.80
OFF	FUTURE	IFED	US Financial Power West Monthly Variable Size - 320 MWh	0.80	2.40	0.80	-	0.08	0.80
OVP	FUTURE	IFED	US Financial Power West Monthly Variable Size - 320 MWh	0.80	2.40	0.80	-	0.08	0.80
NPM	FUTURE	IFED	US Financial Power West Monthly Variable Size - 410 MWh	1.025	3.075	1.025	-	1.025	1.025
PVM	FUTURE	IFED	US Financial Power West Monthly Variable Size - 410 MWh	1.025	3.075	1.025	-	1.025	1.025
MDC	FUTURE	IFED	US Financial Power West Monthly Variable Size - 410 MWh	1.025	3.075	1.025	-	1.025	1.025
SPM	FUTURE	IFED	US Financial Power West Monthly Variable Size - 410 MWh	1.025	3.075	1.025	-	1.025	1.025
AOD	OPTION	IFED	US Financial Power East Monthly Variable Sized - 390 MWh	0.975	2.925	-	0.975	0.975	0.975
OPJ	OPTION	IFED	US Financial Power East Monthly Variable Sized -	0.975	2.925	-	0.975	0.975	0.975

			390 MWh						
PWC	OPTION	IFED	US Financial Power East Monthly Variable Sized - 390 MWh	0.975	2.925	0.975	-	0.975	0.975
CIN	OPTION	IFED	US Financial Power East Monthly Variable Sized - Options - 340 MWh	0.85	2.55	-	0.85	0.85	0.85
NAY	OPTION	IFED	US Financial Power East Monthly Variable Sized - Options - 340 MWh	0.85	2.55	-	0.85	0.85	0.85
NGY	OPTION	IFED	US Financial Power East Monthly Variable Sized - Options - 340 MWh	0.85	2.55	-	0.85	0.85	0.85
NEX	OPTION	IFED	US Financial Power East Monthly Variable Sized - Options - 340 MWh	0.85	2.55	-	0.85	0.85	0.85
ERN	OPTION	IFED	US Financial Power East Monthly Variable Sized - Options - 340 MWh	0.85	2.55	-	0.85	0.85	0.85
MSO	OPTION	IFED	US Financial Power East Monthly Variable Sized - Options - 340 MWh	0.85	2.55	-	0.85	0.85	0.85
NEP	OPTION	IFED	US Financial Power East Monthly Variable Sized - Options - 340 MWh	0.85	2.55	-	0.85	0.85	0.85
SPM	OPTION	IFED	US Financial Power West Monthly Variable Size - 410 MWh	1.025	3.075	-	1.025	1.025	1.025
MDC	OPTION	IFED	US Financial Power West Monthly Variable Size - 410 MWh	1.025	3.075	-	1.025	1.025	1.025

EXHIBIT F

Migrating from				Migrating to		
Contract Name	Commodity Code	Contract Size		Contract Name	Commodity Code	Contract Size
CAISO NP-15 Day-Ahead Off-Peak Mini Fixed Price Future	CAB	1MW	→	CAISO NP-15 Day-Ahead Off-Peak Fixed Price Future	ONP	1MW
CAISO NP-15 Day-Ahead Peak Mini Fixed Price Future	CAA	1MW	→	CAISO NP-15 Day-Ahead Peak Fixed Price Future	NPM	1MW
CAISO SP-15 Day-Ahead Off-Peak Mini Fixed Price Future	CSP	1MW	→	CAISO SP-15 Day-Ahead Off-Peak Fixed Price Future	OFF	1MW
CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	SPY	1MW	→	CAISO SP-15 Day-Ahead Peak Fixed Price Future	SPM	1MW
ERCOT Houston 345KV Real-Time Peak Mini Fixed Price Future	ETX	1MW	→	ERCOT Houston 345KV Real-Time Peak Fixed Price Future	ERH	1MW
ERCOT North 345KV Real-Time Peak Mini Fixed Price Future	ETW	1MW	→	ERCOT North 345KV Real-Time Peak Fixed Price Future	ERN	1MW
ERCOT South 345KV Real-Time Peak Mini Fixed Price Future	ETY	1MW	→	ERCOT South 345KV Real-Time Peak Fixed Price Future	ERS	1MW
ERCOT West 345KV Real-Time Peak Mini Fixed Price Future	ETZ	1MW	→	ERCOT West 345KV Real-Time Peak Fixed Price Future	ERW	1MW
ISO New England Massachusetts Hub Day-Ahead Off-Peak Mini Fixed Price Future	NOM	1MW	→	ISO New England Massachusetts Hub Day-Ahead Off-Peak Fixed Price Future	NOP	1MW
ISO New England Massachusetts Hub Day-Ahead Peak Mini Fixed Price Future	NEM	1MW	→	ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	NEP	1MW
Mid-Columbia Day-Ahead Off-Peak Mini Fixed Price Future	CSO	1MW	→	Mid-Columbia Day-Ahead Off-Peak Fixed Price Future	OMC	1MW
Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	MDF	1MW	→	Mid-Columbia Day-Ahead Peak Fixed Price Future	MDC	1MW
MISO Indiana Hub Real-Time Off-Peak Mini Fixed Price Future	IMR	1MW	→	MISO Indiana Hub Real-Time Off-Peak Fixed Price Future	CPO	1MW
MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	MCG	1MW	→	MISO Indiana Hub Real-Time Peak Fixed Price Future	CIN	1MW
NYISO Zone A Day-Ahead Off-Peak Mini Fixed Price Future	ONA	1MW	→	NYISO Zone A Day-Ahead Off-Peak Fixed Price Future	AOP	1MW
NYISO Zone A Day-Ahead Peak Mini Fixed Price Future	NMA	1MW	→	NYISO Zone A Day-Ahead Peak Fixed Price Future	NAY	1MW
NYISO Zone G Day-Ahead Off-Peak Mini Fixed Price Future	ONG	1MW	→	NYISO Zone G Day-Ahead Off-Peak Fixed Price Future	NGO	1MW
NYISO Zone G Day-Ahead Peak Mini Fixed Price Future	NMG	1MW	→	NYISO Zone G Day-Ahead Peak Fixed Price Future	NGY	1MW
NYISO Zone J Day-Ahead Off-Peak Mini Fixed Price Future	ONJ	1MW	→	NYISO Zone J Day-Ahead Off-Peak Fixed Price Future	NJO	1MW

NYISO Zone J Day-Ahead Peak Mini Fixed Price Future	NMJ	1MW	→	NYISO Zone J Day-Ahead Peak Fixed Price Future	NJY	1MW
Palo Verde Day-Ahead Off-Peak Mini Fixed Price Future	INO	1MW	→	Palo Verde Day-Ahead Off-Peak Fixed Price Future	OVP	1MW
Palo Verde Day-Ahead Peak Mini Fixed Price Future	INP	1MW	→	Palo Verde Day-Ahead Peak Fixed Price Future	PVM	1MW
PJM AEP Dayton Hub Real-Time Off-Peak Mini Fixed Price Future	MOR	1MW	→	PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	AOD	1MW
PJM AEP Dayton Hub Real-Time Peak Mini Fixed Price Future	MSR	1MW	→	PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	MSO	1MW
PJM NI Hub Real-Time Off-Peak Mini Fixed Price Future	PNO	1MW	→	PJM NI Hub Real-Time Off-Peak Fixed Price Future	NIO	1MW
PJM NI Hub Real-Time Peak Mini Fixed Price Future	PNP	1MW	→	PJM NI Hub Real-Time Peak Fixed Price Future	PNL	1MW
PJM Western Hub Real-Time Off-Peak Mini Fixed Price Future	OMI	1MW	→	PJM Western Hub Real-Time Off-Peak Fixed Price Future	OPJ	1MW

EXHIBIT G

Subchapter 18B - Power

Futures Contracts

~~Rule 18.B.003 – CAISO SP-15 Day Ahead Peak Mini 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 CAISO for the location specified in Reference Price A.~~

~~**Contract Symbol:** SPY~~

~~**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 110 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 CAISO SP15 DAY AHEAD~~

- ~~a) **Description:** “ELECTRICITY CAISO SP15 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 California ISO at <http://oasis.caiso.com>, under the headings "Prices: Report: Reference Prices: P/APNode ID: TH_SP15_GEN APND" that reports prices effective on that Pricing Date.~~
- ~~b) **Pricing Date:** Each Monday through Saturday, excluding NERC holidays, that prices are reported for the Delivery Date~~
- ~~c) **Specified Price:** Average of LMPs for all hours ending 0700-2200 PPT~~
- ~~d) **Pricing Calendar:** CAISO~~
- ~~e) **Delivery Date:** Contract Period~~

~~**Final Payment Date:** The fourth Clearing Organization business day following the Last Trading Day~~

~~Rule 18.B.021 — ISO New England Massachusetts Hub Day Ahead Peak Mini 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 ISO New England for the location specified in Reference Price A.

~~Contract Symbol:~~ NEM

~~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 110 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 ISO NEW ENGLAND MASS HUB DAY AHEAD

- a) **~~Description:~~** "ELECTRICITY ISO NEW ENGLAND MASS 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 ISO New England at <http://www.iso-ne.com/markets>, under the headings "Hourly Data: Selectable Hourly LMP Data: 4000_:_H.INTERNAL_HUB: Start Date/End Date: LMP prices for Day-ahead and Real-time: Day Ahead LMP" 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:~~** ISO New England
- e) **~~Delivery Date:~~** Contract Period

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

~~Rule 18.B.027 — Mid-Columbia Day Ahead Peak Mini Fixed Price Future~~

~~Contract Description:~~ A monthly cash settled Exchange Futures Contract based upon the daily price published by ICE for the location specified in Reference Price A.

~~Contract Symbol:~~ MDF

~~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 MID-C PEAK ICE

- a) **~~Description:~~** "ELECTRICITY MID-C PEAK ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of on-peak electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by ICE at www.theice.com, under the headings "Market Data: Indices: Market: ICE-OTC: Report: North American Power: Hub: Mid-C Peak" or any successor headings, that reports prices effective on that Pricing Date.
- b) **~~Pricing Date:~~** Each Monday through Saturday, excluding NERC holidays, that prices are reported for the Delivery Date
- c) **~~Specified Price:~~** Avg
- d) **~~Pricing Calendar:~~** ICE
- e) **~~Delivery Date:~~** Contract Period

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

~~Rule 18.B.031 — MISO Indiana Hub Real Time Peak Mini 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:~~ MCG

~~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 110 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 INDIANA HUB REAL TIME

- a) **~~Description:~~** "ELECTRICITY MISO INDIANA 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:~~** MISO
- e) **~~Delivery Date:~~** Contract Period

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

~~Rule 18.B.081 — ISO New England Massachusetts Hub Day Ahead Off Peak Mini 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 ISO New England for the location specified in Reference Price A.

~~Contract Symbol:~~ NOM

~~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 110 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 ISO NEW ENGLAND MASS HUB DAY AHEAD

- a) **~~Description:~~** "ELECTRICITY ISO NEW ENGLAND MASS 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 ISO New England at <http://www.iso-ne.com/markets>, under the headings "Hourly Data: Selectable Hourly LMP Data: 4000_:_H.INTERNAL_HUB: Start Date/End Date: LMP prices for Day-ahead and Real-time: Day Ahead LMP" 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:~~** ISO New England
- e) **~~Delivery Date:~~** Contract Period

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

~~Rule 18.B.118 — PJM Western Hub Real Time Off Peak Mini 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:~~ OMI

~~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 110 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

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

18.B.192 ——— **NYISO Zone A Day Ahead Peak Mini 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 NYISO for the location specified in Reference Price A.~~

Contract Symbol: ——— NMA

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 NYISO ZONE A (WEST) DAY AHEAD~~

- a) **Description:** ~~"ELECTRICITY NYISO ZONE A (WEST) 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, which Specified Price will be the Specified Price for each hour during the Delivery Period, stated in U.S. Dollars, published by the NYISO at <http://www.nyiso.com/oasis/index.html>, under the headings "Pricing Data: Day Ahead Market LBMP: Zonal: WEST 61752: LBMP (\$/MWhr)" 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 LBMPs for all hours ending 0800-2300 EPT~~
- d) **Pricing Calendar:** ~~NYISO~~
- e) **Delivery Date:** ~~Contract Period~~

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

18.B.193 ——— **NYISO Zone A Day Ahead Off Peak Mini 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 NYISO for the location specified in Reference Price A.~~

Contract Symbol: ~~ONA~~

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 NYISO ZONE A (WEST) DAY AHEAD~~

- a) **Description:** ~~"ELECTRICITY NYISO ZONE A (WEST) 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, which Specified Price will be the Specified Price for each hour during the Delivery Period, stated in U.S. Dollars, published by the NYISO at <http://www.nyiso.com/oasis/index.html>, under the headings "Pricing Data: Day Ahead Market LBMP: Zonal: WEST 61752: LBMP (\$/MWhr)" 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 LBMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LBMPs for all hours ending 0100-2400 EPT~~
- d) **Pricing Calendar:** ~~NYISO~~
- e) **Delivery Date:** ~~Contract Period~~

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

18.B.194 ——— **NYISO Zone G Day Ahead Peak Mini 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 NYISO for the location specified in Reference Price A.~~

Contract Symbol: ——— NMG

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 NYISO ZONE G (HUD VL) DAY AHEAD~~

- a) **Description:** ~~"ELECTRICITY NYISO ZONE G (HUD VL) 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, which Specified Price will be the Specified Price for each hour during the Delivery Period, stated in U.S. Dollars, published by the NYISO at <http://www.nyiso.com/oasis/index.html>, under the headings " Pricing Data: Day Ahead Market LBMP: Zonal: HUD VL 61758: LBMP (\$/MWhr)" 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 LBMPs for all hours ending 0800-2300 EPT~~
- d) **Pricing Calendar:** ~~NYISO~~
- e) **Delivery Date:** ~~Contract Period~~

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

18.B.195 ——— ~~NYISO Zone G Day Ahead Off Peak Mini 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 NYISO for the location specified in Reference Price A.~~

Contract Symbol: ~~ONG~~

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 NYISO ZONE G (HUD VL) DAY AHEAD~~

- a) **Description:** ~~"ELECTRICITY NYISO ZONE G (HUD VL) 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, which Specified Price will be the Specified Price for each hour during the Delivery Period, stated in U.S. Dollars, published by the NYISO at <http://www.nyiso.com/oasis/index.html>, under the headings " Pricing Data: Day Ahead Market LBMP: Zonal: HUD VL 61758: LBMP (\$/MWhr)" 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 LBMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LBMPs for all hours ending 0100-2400 EPT~~
- d) **Pricing Calendar:** ~~NYISO~~
- e) **Delivery Date:** ~~Contract Period~~

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

18.B.196 ——— ~~NYISO Zone J Day Ahead Peak Mini 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 NYISO for the location specified in Reference Price A.~~

Contract Symbol: ~~—— NMI~~

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 NYISO ZONE J (N.Y.C.) DAY AHEAD~~

- a) **Description:** ~~"ELECTRICITY NYISO ZONE J (N.Y.C.) 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, which Specified Price will be the Specified Price for each hour during the Delivery Period, stated in U.S. Dollars, published by the NYISO at <http://www.nyiso.com/public/oasis/index.html>, under the headings " Pricing Data: Day Ahead Market LBMP: Zonal: N.Y.C. 61761: LBMP (\$/MWhr)" 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 LBMPs for all hours ending 0800-2300 EPT~~
- d) **Pricing Calendar:** ~~NYISO~~
- e) **Delivery Date:** ~~Contract Period~~

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

18.B.197 ——— ~~NYISO Zone J Day Ahead Off Peak Mini 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 NYISO for the location specified in Reference Price A.~~

Contract Symbol: ~~ONJ~~

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 NYISO ZONE J (N.Y.C.) DAY AHEAD~~

- a) **Description:** ~~"ELECTRICITY NYISO ZONE J (N.Y.C.) 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, which Specified Price will be the Specified Price for each hour during the Delivery Period, stated in U.S. Dollars, published by the NYISO at <http://www.nyiso.com/public/oasis/index.html>, under the headings " Pricing Data: Day Ahead Market LBMP: Zonal: N.Y.C. 61761: LBMP (\$/MWhr)" 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 LBMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LBMPs for all hours ending 0100-2400 EPT~~
- d) **Pricing Calendar:** ~~NYISO~~
- e) **Delivery Date:** ~~Contract Period~~

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

~~18.B.204~~ — ~~CAISO SP-15 DAY-AHEAD OFF-PEAK Mini 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 CAISO for the location specified in Reference Price A.

~~Contract Symbol:~~ CSP

~~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 110 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 CAISO SP15 DAY AHEAD

- a) **~~Description:~~** "ELECTRICITY CAISO SP15 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 California ISO <http://oasis.caiso.com>, under the headings "Prices: Report: Reference Prices: P/APNode ID: TH_SP15_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:~~** For each Monday through Saturday, excluding NERC Holidays, the average of LMPs for all hours ending 0100-0600, 2300-2400 PPT; for each Sunday and NERC holiday, the average of LMPs for all hours ending 0100-2400 PPT
- d) **~~Pricing calendar:~~** CAISO
- e) **~~Delivery Date:~~** Contract Period

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

~~MIC Code:~~ IFED

~~Clearing Venue:~~ ICEU

18.B.206 — ~~MID-COLUMBIA DAY-AHEAD-OFF-PEAK Mini 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 ICE for the location specified in Reference Price A.~~

Contract Symbol: ~~CSO~~

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 110 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 MID-C OFF-PEAK ICE~~

a) **Description:** ~~"ELECTRICITY MID-C OFF-PEAK ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of off-peak electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by ICE at www.theice.com, under the headings "Market Data: Indices: Market: ICE-OTC: Report: North American Power: Hub: Mid-C Off Peak" 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:** ~~Avg~~

d) **Pricing calendar:** ~~ICE~~

e) **Delivery Date:** ~~Contract Period~~

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

MIC Code: ~~IFED~~

Clearing Venue: ~~ICEU~~

~~18.B.209 — MISO INDIANA HUB REAL TIME OFF-PEAK Mini 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:~~ IMR

~~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 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 MISO INDIANA HUB REAL TIME

a) **~~Description:~~** "ELECTRICITY MISO INDIANA 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 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:~~** MISO

e) **~~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.220 PJM AEP DAYTON HUB REAL TIME OFF PEAK Mini FIXED PRICE FUTURE~~

~~**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:** MOR~~

~~**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 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-and-operations/energy/real-time/imp.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~~

~~**Final Payment Date:** The second Clearing Organization business day following the Last Trading Day~~

~~**MIC Code:** IFED~~

~~**Clearing Venue:** ICEU~~

~~18.B.221 PJM AEP DAYTON HUB REAL TIME PEAK Mini 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 PJM for the location specified in Reference Price A.

~~Contract Symbol:~~ MSR

~~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 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-and-operations/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 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

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

~~MIC Code:~~ IFED

~~Clearing Venue:~~ ICEU

~~18.B.226 PJM NI HUB REAL-TIME OFF-PEAK Mini 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:~~ PNO

~~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 86 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

~~Last Trading Day:~~ The last Business Day of the Contract Period or as otherwise determined by the exchange.

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

~~Reference Price A:~~ ELECTRICITY PJM NORTHERN ILLINOIS HUB REAL TIME

a) **~~Description:~~** "ELECTRICITY PJM NORTHERN ILLINOIS 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: N ILLINOIS 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

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

~~MIC Code:~~ IFED

~~Clearing Venue:~~ ICEU

~~18.B.227 PJM NI HUB REAL-TIME PEAK Mini 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 PJM for the location specified in Reference Price A.

~~Contract Symbol:~~ PNP

~~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 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 NORTHERN ILLINOIS HUB REAL TIME

a) **~~Description:~~** "ELECTRICITY PJM NORTHERN ILLINOIS 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: N ILLINOIS HUB" 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

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

~~MIC Code:~~ IFED

~~Clearing Venue:~~ ICEU

~~18.B.291 CAISO NP-15 Day Ahead Off Peak Mini Fixed Price Future~~

~~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 CAISO for the location specified in Reference Price A.

~~Contract Symbol:~~ CAB

~~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 110 consecutive monthly Contract Periods, or as otherwise determined by the Exchange

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

~~Final Settlement:~~ Reference Price A

~~Reference Price A:~~ ELECTRICITY CAISO NP15 DAY AHEAD

- a) **~~Description:~~** "ELECTRICITY CAISO NP15 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 California ISO at <http://oasis.caiso.com> under the headings "Prices: Report: Locational Marginal Prices (LMP): P/APNode ID: TH_NP15_GEN_APND: Market: DAM" 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 Saturday, excluding NERC holidays, the average of LMPs for all hours not ending 0700-2200 PPT; for each Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 PPT
- d) **~~Pricing calendar:~~** CAISO
- e) **~~Delivery Date:~~** Contract Period

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

~~18.B.292 CAISO NP-15 Day Ahead Peak Mini Fixed Price Future~~

~~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 CAISO for the location specified in Reference Price A.

~~Contract Symbol:~~ CAA

~~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 110 consecutive monthly Contract Periods, or as otherwise determined by the Exchange

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

~~Final Settlement:~~ Reference Price A

~~Reference Price A:~~ ELECTRICITY CAISO NP15 DAY AHEAD

- a) **~~Description:~~** "ELECTRICITY CAISO NP15 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 California ISO at <http://oasis.caiso.com> under the headings "Prices: Report: Locational Marginal Prices (LMP): P/APNode ID: TH_NP15_GEN_APND: Market: DAM" that reports prices effective on that Pricing Date.
- b) **~~Pricing Date:~~** Each Monday through Saturday, excluding NERC holidays, that prices are reported for the Delivery Date
- c) **~~Specified Price:~~** Average of LMPs for all hours ending 0700-2200 PPT
- d) **~~Pricing calendar:~~** CAISO
- e) **~~Delivery Date:~~** Contract Period

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

~~18.B.293 Palo Verde Day Ahead Peak Mini Fixed Price Future~~

~~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 ICE for the location specified in Reference Price A

~~Contract Symbol:~~ INP

~~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 110 consecutive monthly Contract Periods, or as otherwise determined by the Exchange

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

~~Final Settlement:~~ Reference Price A

~~Reference Price A:~~ ELECTRICITY PALO VERDE PEAK ICE

- a) **~~Description:~~** "ELECTRICITY PALO VERDE PEAK ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of on-peak electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by ICE at www.theice.com, under the headings "Day Ahead Power: ICE Daily Indices: Hub: Palo Verde Peak: Wtd Avg Index" or any successor headings, that reports prices effective on that Pricing Date
- b) **~~Pricing Date:~~** Each Monday through Saturday, excluding NERC holidays, that prices are reported for the Delivery Date
- c) **~~Specified Price:~~** Avg
- d) **~~Pricing calendar:~~** ICE
- e) **~~Delivery Date:~~** Contract Period

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

~~18.B.294 Palo Verde Day Ahead Off Peak Mini Fixed Price Future~~

~~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 ICE for the location specified in Reference Price A

~~Contract Symbol:~~ INO

~~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 110 consecutive monthly Contract Periods, or as otherwise determined by the Exchange.

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

~~Final Settlement:~~ Reference Price A

~~Reference Price A:~~ ELECTRICITY PALO VERDE OFF PEAK ICE

- a) **~~Description:~~** "ELECTRICITY PALO VERDE OFF PEAK ICE" means that the price for a Pricing Date will be that day's Specified Price per MWH of off peak electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by ICE at www.theice.com, under the headings "Market Data: Indices: Market: ICE OTC: Report: North American Power: Hub: Palo Verde Off Peak" 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:~~** Avg
- d) **~~Pricing calendar:~~** ICE
- e) **~~Delivery Date:~~** Contract Period

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

~~18.B.295 ERCOT West 345KV Real-Time Peak Mini Fixed Price Future~~

~~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 ERCOT for the location specified in Reference Price A

~~Contract Symbol:~~ ETZ

~~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:~~ Reference Price A

~~Reference Price A:~~ ELECTRICITY ERCOT WEST 345KV HUB REAL TIME

- a) **~~Description:~~** "ELECTRICITY ERCOT HOUSTON 345KV 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 ERCOT at http://www.ercot.com/content/edr/html/real_time_spp
- b) **~~Pricing Date:~~** Each Monday through Friday, excluding NERC holidays, 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:~~ The sixth Clearing Organization business day following the Last Trading Day

~~18.B.296 ERCOT North 345KV Real Time Peak Mini Fixed Price Future~~

~~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 ERCOT for the location specified in Reference Price A.

~~Contract Symbol:~~ ETW

~~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:~~ Reference Price A

~~Reference Price A:~~ ELECTRICITY ERCOT NORTH 345KV HUB REAL TIME

- a) **~~Description:~~** "ELECTRICITY ERCOT NORTH 345KV 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 ERCOT at http://www.ercot.com/content/edr/html/real_time_spp
- b) **~~Pricing Date:~~** Each Monday through Friday, excluding NERC holidays, 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:~~ The sixth Clearing Organization business day following the Last Trading Day

~~18.B.297 ERCOT South 345KV Real Time Peak Mini Fixed Price Future~~

~~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 ERCOT for the location specified in Reference Price A

~~Contract Symbol:~~ ETY

~~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:~~ Reference Price A

~~Reference Price A:~~ ELECTRICITY ERCOT HOUSTON 345KV HUB REAL TIME

- a) **~~Description:~~** "ELECTRICITY ERCOT SOUTH 345KV 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 ERCOT at http://www.ercot.com/content/edr/html/real_time_spp
- b) **~~Pricing Date:~~** Each Monday through Friday, excluding NERC holidays, 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:~~ The sixth Clearing Organization business day following the Last Trading Day

18.B.298 ERCOT Houston 345KV Real-Time Peak Mini Fixed Price Future

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 ERCOT for the location specified in Reference Price A~~

Contract Symbol: ~~ETX~~

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: ~~Reference Price A~~

Reference Price A: ~~ELECTRICITY ERCOT HOUSTON 345KV HUB REAL TIME~~

- a) ~~**Description:** "ELECTRICITY ERCOT HOUSTON 345KV 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 ERCOT at <http://www.ercot.com/content/cdr/html/real-time-spp>~~
- b) ~~**Pricing Date:** Each Monday through Friday, excluding NERC holidays, 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: ~~The sixth Clearing Organization business day following the Last Trading Day~~