



55 East 52nd Street
New York, New York 10055

BY ELECTRONIC TRANSMISSION

Submission No. 18-381A
August 2, 2018

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: Weekly Notification of Rule Changes
Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6 (d)

Dear Mr. Kirkpatrick:

As requested by Division of Market Oversight staff, the Exchange provides Exhibits A-C as a supplement to Submission No. 18-381.

If you have any questions or need further information, please contact me at 312-836-6745 or at patrick.swartz@theice.com.

Sincerely,

A handwritten signature in cursive script, appearing to read "Patrick Swartz".

Patrick Swartz
Manager
Market Regulation

Enc.
cc: Division of Market Oversight
New York Regional Office

Exhibit A

Interval Price Limit Functionality - as of July 19, 2018

Power and Emissions contracts:

Products	IPL Amount (in \$ Terms)	IPL Exceptions (in \$ Terms)	Recalc Time (seconds)	Hold Period (seconds)
Financial Power	\$30.00	N/A	3	5
Capacity Responsive Reserve	\$30.00	N/A	3	5
In-City or Rest of State Capacity	\$30.00	N/A	3	5
Non-Spinning Reserve	\$30.00	N/A	3	5
Regulation	\$30.00	N/A	3	5
All Daily Power Contracts	\$120.00	N/A	3	5
All Daily Load Forecast	50,000 MW	N/A	3	5
All ERCOT Contracts	\$100.00	All ERCOT Daily contracts - \$120.00 <u>ERCOT North 345KV Real-Time Peak Daily Fixed Price (END) - \$300.00</u>	3	5
RGGI	\$1.00	N/A	3	5
CAR-CRT, CFI-US, REC-NJ, CCA, TX REC, PJM TRI - QEC, OCA (Ontario), MD REC, PA AEC	\$2.50	N/A	3	5
SFI	\$5.00	N/A	3	5
CT & MA REC, MD & PA SAEC, NEPOOL REC	\$10.00	N/A	3	5
CSAPR SO2 & NOX	\$60.00	N/A	3	5
RIN	\$0.50	N/A	3	5
MA & NJ SREC, MA SREC Carve Out, CAIR NOX (Annual and Ozone), LCFS	\$30.00	N/A	3	5

Exhibit B

ICE FUTURES U.S.

PJM NI Hub Real-Time Off-Peak Daily Fixed Price Future

[Product Specs](#)

[Expiry Details](#)

[Margin Rates](#)

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.

Market Specifications

Trading Screen Product Name

Off-Peak Futures

Trading Screen Hub Name

NI Hub RT Off-Peak

Commodity Code

NDO

Settlement Method

Cash settlement

Contract Size

50 MWh

Currency

USD

Exhibit C

Resolution No. 2 to Chapter 18 - as of May 21, 2018

Position Limits, Accountability and Reportable Levels for IFUS Energy and Oil Contracts					
Effective May 21, 2018					
Rule	Contract Name	Commodity Code	Market Type	Contract Size	Unit of Trading
18.B.187	PJM NI Hub Real-Time Off-Peak Daily Fixed Price Future	NDO	North American Financial Power	50	Mwh