



55 East 52nd Street
New York, New York 10055

BY ELECTRONIC TRANSMISSION

Submission No. 17-198
October 20, 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: Weekly Notification of Rule Changes
Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6 (d)

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, and Commission Regulation 40.6(d), ICE Futures U.S., Inc. (“Exchange”) submits notification to the Commission that, during the preceding week, the Exchange amended Subchapter 18B of the Exchange’s Rulebook to correct typographical errors in the Last Trading Day definitions for certain financial power contracts, as set forth in Exhibit A. The corrections align with current Exchange operations.

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

Sincerely,

A handwritten signature in blue ink, appearing to read "Conor Weber", is positioned above the typed name.

Conor Weber
Compliance Counsel
Market Regulation

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

Exhibit A

18.B.324 PJM DAY Day-Ahead Off-Peak 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: DCO

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 ~~[prior to]~~ of the Contract Period

Final Settlement: Reference Price A

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

- a) **Ref Price A - Description:** "ELECTRICITY-PJM-DAY-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 <http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx>, under the headings "Daily Day-Ahead LMP: DAY" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Ref Price A - Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Ref Price A - 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) **Ref Price A - Pricing calendar:** PJM
- e) **Ref Price A - Delivery Date:** Contract Period

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

18.B.329 PJM PEPCO MD Day-Ahead Peak 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 PJM for the location specified in Reference Price A.

Contract Symbol: PCR

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 ~~[prior to]~~ of the Contract Period

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-PJM-PEPCO MD-DAY AHEAD

- a) **Description:** "ELECTRICITY-PJM-PEPCO MD-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 <http://www.pjm.com/markets-and-operations/energy/day-ahead/impda.aspx>, under the headings "Daily Day-Ahead LMP: PEPCO MD" 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

18.B.328 PJM PENN Power Day-Ahead Off-Peak 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: PEO

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 ~~prior to~~ of the Contract Period

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-PJM-PENN POWER-DAY AHEAD

- a) **Description:** "ELECTRICITY-PJM-PENN POWER-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 <http://www.pjm.com/markets-and-operations/energy/day-ahead/lmpda.aspx>, under the headings "Daily Day-Ahead LMP: PENN POWER" 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.327 PJM PENN Power Day-Ahead Peak 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 PJM for the location specified in Reference Price A.

Contract Symbol: PEP

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 ~~prior to~~ of the Contract Period

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-PJM-PENN POWER-DAY AHEAD

- a) **Description:** "ELECTRICITY-PJM-PENN POWER-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 <http://www.pjm.com/markets-and-operations/energy/day-ahead/impda.aspx>, under the headings "Daily Day-Ahead LMP: PENN POWER" 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

18.B.325 PJM SOUTHIMP Day-Ahead Peak 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 PJM for the location specified in Reference Price A.

Contract Symbol: SIP

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 ~~[prior to]~~ of the Contract Period

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-PJM-SOUTHIMP-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 <http://www.pjm.com/markets-and-operations/energy/day-ahead/impda.aspx>, under the headings "Daily Day-Ahead LMP: SOUTHIMP" 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