



BY ELECTRONIC MAIL

Submission No. 15-182
November 2, 2015

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: Recertification of Certain Power Futures and Options Contracts
Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6(a)**

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended ("Act"), and Commission Regulation 40.6(a) ICE Futures U.S., Inc. ("IFUS" or "Exchange") hereby certifies that the 50 Power futures and options contracts listed below, which have become dormant under Commission Regulation 40.1(b), continue to comply with the Commodity Exchange Act and the Commission's regulations thereunder and will remain listed by the Exchange.

1. PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Future
2. PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future
3. PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future
4. ERCOT South Load Zone Real-Time Peak Fixed Price Future
5. ERCOT Houston 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Future
6. ERCOT Houston Load Zone Day-Ahead Peak Daily Fixed Price Future
7. ERCOT Houston Load Zone Day-Ahead Peak Fixed Price Future
8. ERCOT Houston Load Zone Day-Ahead Off-Peak Daily Fixed Price Future
9. ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Future
10. PJM JCPL Zone Day-Ahead Off-Peak Daily Fixed Price Future
11. ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future

12. ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One Time Fixed Price Future
13. NYISO Zone J Day-Ahead Off-Peak Daily Fixed Price Future
14. CAISO NP-15 Real-Time Off-Peak Daily Fixed Price Future
15. ERCOT North Load Zone Day-Ahead Peak Daily Fixed Price Future
16. ERCOT North Load Zone Day-Ahead Peak Fixed Price Future
17. ERCOT North Load Zone Day-Ahead Off-Peak Daily Fixed Price Future
18. ERCOT North Load Zone Day-Ahead Off-Peak Fixed Price Future
19. ERCOT Houston Load Zone Real-Time Off-Peak Fixed Price Future
20. ERCOT North Load Zone Real-Time Off-Peak Fixed Price Future
21. ERCOT South Load Zone Real-Time Off-Peak Fixed Price Future
22. ERCOT West Load Zone Real-Time Off-Peak Fixed Price Future
23. PJM Eastern Hub Day-Ahead Off-Peak Daily Fixed Price Future
24. PJM PEPCO Zone Day-Ahead Peak Daily Fixed Price Future
25. PJM PEPCO Zone Day-Ahead Off-Peak Daily Fixed Price Future
26. PJM Western Hub Real-Time Peak Planning Year One Time Fixed Price Future
27. ERCOT South 345 KV Hub Day-Ahead Peak Daily Fixed Price Future
28. ERCOT South 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Future
29. CAISO SP-15 Real-Time Off-Peak Daily Fixed Price Future
30. ERCOT South Load Zone Day-Ahead Peak Daily Fixed Price Future
31. ERCOT South Load Zone Day-Ahead Peak Fixed Price Future
32. ERCOT South Load Zone Day-Ahead Off-Peak Daily Fixed Price Future
33. ERCOT South Load Zone Day-Ahead Off-Peak Fixed Price Future
34. ERCOT West 345 KV Hub Day-Ahead Peak Daily Fixed Price Future
35. ERCOT West 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Future
36. ERCOT West Load Zone Day-Ahead Peak Daily Fixed Price Future
37. ERCOT West Load Zone Day-Ahead Peak Fixed Price Future
38. ERCOT West Load Zone Day-Ahead Off-Peak Daily Fixed Price Future
39. ERCOT West Load Zone Day-Ahead Off-Peak Fixed Price Future
40. Option on PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future
41. Calendar One Time Option on PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Future
42. Calendar One Time Option on PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future
43. Option on PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future
44. Option on MISO Indiana Hub Real-Time Peak Mini Fixed Price Future
45. Option on Mid-Columbia Day-Ahead Peak Mini Fixed Price Future
46. Option on PJM AEP Dayton Hub Real-Time Peak Fixed Price Future
47. Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future
48. Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One Time Fixed Price Future
49. Planning Year One Time Option on PJM Western Hub Real-Time Peak Planning Year One Time Fixed Price Future
50. Option on CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future

The above contracts are listed on IFUS pursuant to Chapter 18 of the Exchange's Rules, attached hereto as Exhibit A, which governs trading of all U.S. Natural Gas, Power, and Environmental futures and options contracts. Please note that the terms and conditions of the contract are not being changed. Furthermore, the contracts are cleared by ICE Clear Europe, a derivatives clearing organization which clears all Exchange-listed Energy contracts; and the Exchange's Market Regulation staff performs the compliance and market surveillance function for the contracts.

The Exchange certifies that the contracts remain in compliance with the Commodity Exchange Act and the Commission's regulations thereunder. The Exchange is not aware of any substantive opposing views with respect to the continued listing of the contracts. ICE Futures US further certifies that a copy of this submission was posted on the Exchange's website concurrent with its filing with the Commission.

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

Sincerely,

A handwritten signature in black ink, appearing to read "Jason V. Fusco", written in a cursive style.

Jason V. Fusco
Assistant General Counsel
Market Regulation

Enc.

cc: Division of Market Oversight
New York Regional Office

EXHIBIT A

ICE Futures U.S.[®], Inc.

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

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ICE Futures U.S.[®], Inc.

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

Rule 18.00 Scope

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

Rule 18.01 Definitions

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

Biofuelscan

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

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

CAISO

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

California MTS

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

CAMD ATS

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

Canadian Gas Price Reporter

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

Contract Period

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

CRT

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

Delivery Date

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

EPA

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

ERCOT

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

Exercise Day

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

Gas Daily

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

GJ or Gj

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

Inside FERC

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

ISDA

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

ISO

The term "ISO" shall mean Independent System Operator.

ISO New England

The Term "ISO New England" shall mean the Independent System Operator of New England, or its successor, which reports market prices on its website at www.iso-ne.com or its successor.

LMBP

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

LMP

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

MISO

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

MMBTU or MMBtu or mmbtu

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

MW

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

MWH or MWh or mwh

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

Nearby Month

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

NEPOOL GIS

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

NERC Holiday

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

NGI or NGI's Bidweek Survey

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

NGX

The Term "NGX" shall mean the Natural Gas Exchange Inc., or its successor, which reports market prices on its website at www.ngx.com or its successor.

NYISO

The Term "NYISO" shall mean the New York Independent System Operator, or its successor, which reports market prices on its website at www.nyiso.com or its successor.

NYMEX

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

PJM

The Term "PJM" shall mean the PJM Interconnection regional transmission organization, or its successor, which reports market prices on its website at www.pjm.com or its successor.

Pricing Calendar

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

Pricing Date

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

Price Source

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

Reference Price

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

Renewable Identification Number

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

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

Specified Price

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

Rule 18.02 Obligations of Option Purchasers

(a) The Purchaser which clears an Option shall pay in full the Premium to the Clearing Organization on the Business Day following the purchase of an Option in accordance with the Clearing Organization Rules regarding the settlement of Commodity Contracts.

(b) The Purchaser of an Option shall, upon exercising such Option in accordance with the Rules and Clearing Organization Rules, enter into a long position (in the case of a Call Option) or a short position (in the case of a Put Option) in the Underlying Futures Contract deliverable in the Option Contract Period, at the Strike Price specified in such Option, in accordance with the Clearing Organization Rules; provided, however, that any such contract entered into upon exercise shall be entered into for the account of the Person having purchased the Option.

Rule 18.03 Obligations of Option Grantors

(a) The Grantor which clears an Option shall make such Margin deposits as the Clearing Organization may require.

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

Rule 18.04 Exercise of Options

(a) All exercises of Options shall be made through the Clearing Organization, in accordance with these Rules and the Clearing Organization Rules. Options shall not be transferred, assigned or otherwise disposed of other than on the Exchange, subject to the Rules and the Clearing Organization Rules.

(b) The contract specifications for each Option contained in subchapter E of this Chapter 18 specify the exercise method of the respective Option. For purposes of these Rules the permitted exercise methods are as follows:

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

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

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

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

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

(d) For any Option that is permitted to be manually exercised or abandoned as set forth in the Rules:

(i) any Clearing Member who has, or carries accounts for others that have, an open long position in such an Option on any Business Day that the Option is traded and is exercisable under the Rules (other than the Last Trading Day) may issue an Exercise Notice with respect to each open position not later than noon EPT on such Business Day; and

(ii) On the Last Trading Day, any Clearing Member which has, or carries accounts for others which have, an open long position in the expiring Option may issue an Exercise Notice with respect to each open position not later than 4:30 EPT .

(e) Notwithstanding the foregoing, if issuance of a final Settlement Price of the Underlying Futures Contract is delayed beyond the last Exercise Day of an Option, then long Option positions shall be exercisable (in accordance with the methods specified in the rules of each Option) using a price determined and published by the Exchange on the basis of market information known to the Exchange and deemed reliable.

Rule 18.05 Open Interest in Energy Contracts

(a) Each Clearing Member shall report its open interest in Energy Contracts (separately by proprietary and Customer account) to the Clearing Organization by the close of business (or such other time as the Clearing Organization may specify) on each Exchange Business Day. On each Exchange Business Day, each Clearing Member shall report to the Clearing Organization by the time specified by the Exchange or the Clearing Organization, any adjustments to be made in the open interest reported on the previous Business Day. The open interest so reported and adjusted shall be used by the Exchange for the purpose of publishing the open interest in all outstanding Energy Contracts.

(b) If the account of any Customer carried by a Clearing Member (other than on an omnibus basis) has a long and short position in the same Contract Period, the Clearing Member must determine, in accordance with applicable law, whether such positions should be reported on a net basis or a gross basis. If the account of any Customer carried by a Clearing Member (other than on an omnibus basis) or if any proprietary account of a Clearing Member has a long and short position in the same Contract Period in Commodity Contracts which are identical except for the size of the unit of trading and which are identified by the Clearing Organization as fungible, the Clearing Member may cause the positions to be offset and report as open interest only the net position of such customer or proprietary account for the Commodity Contract in which a position remains.

(c) If a Clearing Member discovers an error in any report made pursuant to this Rule 18.05, such Clearing Member shall as soon as practicable submit to the Clearing Organization and the Exchange a correction and a written statement as to how the error occurred.

(d) On the Last Trading Day of an expiring Contract Period, the Exchange may request Clearing Members to report open interest so that the Exchange can publish an indicative open interest figure based on the open interest held by Clearing Members as of the time specified by the Exchange in its request for open position information. In such case, after the close of trading on the Last Trading Day, Clearing Members will be permitted to perform settlements and position adjustments with respect to the positions so reported by them to the Exchange, until such cut-off time as the Exchange shall establish. Clearing Members shall ensure that positions in such

expiring Contract Period for which open interest may not be reported on a gross basis are settled on the Last Trading Day prior to such time as the Exchange may specify.

(e) Positions which have been reported on a net basis may not be re-opened other than by trading, unless authorized by the Exchange in writing.

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

Resolution No. 1-Minimum Price Fluctuation Table

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

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

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

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

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

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

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

18.A.152	Iroquois-Z2 Swing (Platts) Future	\$0.0010	\$0.0001
18.A.154	Iroquois (Into) Index (Platts) Future	\$0.0005	\$0.0001
18.A.155	Iroquois-Z2 Index (Platts) Futures	\$0.0005	\$0.0001
18.A.156	US EIA Financial Weekly Index	1 BCF	1 BCF
18.A.157	EIA End of Draw Index	1 BCF	1 BCF
18.A.158	EIA End of Storage Index	1 BCF	1 BCF
18.A.159	TETCO M2 Basis Futures (Receipts)	\$0.0005	\$0.0001
18.A.160	Tennessee Zone 6 200L Basis Future	\$0.0005	\$0.0001
18.A.161	Transco Leidy Basis Future	\$0.0005	\$0.0001
18.A.162	Transco Leidy Swing Future	\$0.0010	\$0.0001
18.A.163	Transco Leidy Index Future	\$0.0005	\$0.0001
18.A.164	Tennessee Zone 4 300L Basis Future	\$0.0005	\$0.0001
18.A.165	Tennessee Zone 4 300L Swing Future	\$0.0010	\$0.0001
18.A.166	Tennessee Zone 4 300L Index Future	\$0.0005	\$0.0001
18.A.167	Transco Zone 5 Basis Future	\$0.0005	\$0.0001
18.A.168	Transco Zone 5 Swing Future	\$0.0010	\$0.0001
18.A.169	Transco Zone 5 Index Future	\$0.0005	\$0.0001
18.A.170	TETCO M2 Swing Future (Receipts)	\$0.0010	\$0.0001
18.A.171	TETCO M2 Index Future (receipts)	\$0.0005	\$0.0001
18.A.172	Henry LD1 Fixed Price Future 25K	\$0.0010	\$0.0010
18.A.173	Henry Penultimate Fixed Price Future 25K	\$0.0010	\$0.0001
18.C.001	RIN D4 (Platts) Future	\$0.0001	\$0.0001
18.C.002	RIN D5 (Platts) Future	\$0.0001	\$0.0001
18.C.003	RIN D6 (Platts) Future	\$0.0001	\$0.0001
18.D.013	CAIR ANNUAL NOx Future	\$0.10	\$0.10
18.D.014	CAIR OZONE SEASON Nox Future	\$0.10	\$0.10

18.D.015	New Jersey Solar Renewable Energy Certificate Future	\$0.01	\$0.01
18.D.016	Texas Compliance Renewable Energy Certificate Future	\$0.01	\$0.01
18.E.001	Option on EP San Juan Fixed Price Future	\$0.0001	\$0.0001
18.E.002	Option on Henry LD1 Same Day Fixed Price Future	\$0.0001	\$0.0001
18.E.003	Option on Henry LD4 Fixed Price Future	\$0.0001	\$0.0001
18.E.004	Option on Henry Penultimate Fixed Price Future	\$0.0010	\$0.0001
18.E.005	Option on Henry Swing Future	\$0.0001	\$0.0001
18.E.006	Option on Panhandle Fixed Price Future	\$0.0001	\$0.0001
18.E.007	Option on Social Fixed Price Future	\$0.0001	\$0.0001
18.E.008	Calendar Spread Option on Henry Penultimate 1-Month Calendar Spread Future	\$0.0010	\$0.0010
18.E.009	Calendar Spread Option on Henry Penultimate 3-Month Calendar Spread Future	\$0.0010	\$0.0010
18.E.010	Calendar Spread Option on Henry Penultimate 6-Month Calendar Spread Future	\$0.0010	\$0.0010
18.E.011	Calendar Year One Time Option on Henry Calendar Year One Time Fixed Price Future	\$0.0010	\$0.0010
18.B.001	CAISO NP-15 Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.002	CAISO SP-15 Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.003	CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.203	ERCOT Daily Load Future	1MW	1MW
18.B.004	ERCOT Houston 345KV Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.005	ERCOT Houston Load Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.006	ERCOT Houston Load Zone Real-Time Peak Fixed Price Future	\$0.05	\$0.01

18.B.007	ERCOT North 345KV Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.008	ERCOT North 345KV Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.009	ERCOT North Load Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.010	ERCOT North Load Zone Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.011	ERCOT South 345KV Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.012	ERCOT South Load Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.013	ERCOT South Load Zone Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.014	ERCOT West 345KV Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.015	ERCOT West Load Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.016	ERCOT West Load Zone Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.017	ISO New England Connecticut Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.018	ISO New England Maine Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.019	ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.020	ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.021	ISO New England Massachusetts Hub Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.022	ISO New England NE Massachusetts Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01

18.B.023	ISO New England New Hampshire Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.024	ISO New England SE Massachusetts Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.025	ISO New England West Central Massachusetts Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.026	Mid-Columbia Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.027	Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.028	MISO Illinois Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.029	MISO Indiana Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.030	MISO Indiana Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.031	MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.032	NYISO Zone A Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.033	NYISO Zone C Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.034	NYISO Zone F Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.035	NYISO Zone G Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.036	NYISO Zone J Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.037	Palo Verde Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.038	PJM AECO Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.039	PJM AEP Dayton Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.040	PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.041	PJM AEP Dayton Hub Real-Time Peak Fixed Price	\$0.05	\$0.01

	Future		
18.B.042	PJM APS Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.043	PJM BGE Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.044	PJM ComEd Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.202	PJM Daily Load Future	1MW	1MW
18.B.045	PJM DPL Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.046	PJM Duquesne Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.047	PJM Eastern Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.048	PJM JCPL Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.049	PJM METED Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.050	PJM NI Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.051	PJM NI Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.052	PJM PECO Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.053	PJM PENELEC Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.054	PJM PEPCO Zone Day-Ahead Peak Month Fixed Price Future	\$0.05	\$0.01
18.B.055	PJM PPL Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.056	PJM PSEG Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.057	PJM Western Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.058	PJM Western Hub Real-Time Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.059	PJM Western Hub Real-Time Peak Fixed Price	\$0.05	\$0.01

	Future		
18.B.060	PJM Western Hub Real-Time Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.061	PJM Western Hub Real-Time Peak Planning Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.062	CAISO NP-15 Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.063	CAISO SP-15 Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.064	ERCOT Houston 345KV Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.065	ERCOT Houston 345KV Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.066	ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.067	ERCOT Houston Load Zone Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.068	ERCOT North 345KV Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.069	ERCOT North Load Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.070	ERCOT North Load Zone Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.071	ERCOT South 345KV Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.072	ERCOT South Load Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.073	ERCOT South Load Zone Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.074	ERCOT West 345KV Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.075	ERCOT West Load Zone Day-Ahead Off-Peak	\$0.05	\$0.01

	Fixed Price Future		
18.B.076	ERCOT West Load Zone Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.077	ISO New England Connecticut Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.078	ISO New England Maine Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.079	ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.080	ISO New England Massachusetts Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.081	ISO New England Massachusetts Hub Day-Ahead Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.082	ISO New England NE Massachusetts Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.083	ISO New England New Hampshire Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.084	ISO New England SE Massachusetts Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.085	ISO New England West Central Massachusetts Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.086	Mid-Columbia Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.087	MISO Illinois Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.088	MISO Indiana Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.089	MISO Indiana Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.090	NYISO Zone A Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01

18.B.192	NYISO Zone A Day-Ahead Peak Fixed Price Future	\$0.01	\$0.01
18.B.193	NYISO Zone A Day-Ahead Off-Peak Fixed Price Future	\$0.01	\$0.01
18.B.091	NYISO Zone C Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.198	NYISO Zone C Day-2head LBMP Peak Daily Fixed Price Future	\$0.01	\$0.01
18.B.199	NYISO Zone C Day-Ahead LBMP Off-Peak Daily Fixed Price Future	\$0.01	\$0.01
18.B.092	NYISO Zone F Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.200	NYISO Zone F Day-Ahead LBMP Peak Daily Fixed Price Future	\$0.01	\$0.01
18.B.201	NYISO Zone F Day-Ahead LBMP Off-Peak Daily Fixed Price Future	\$0.01	\$0.01
18.B.093	NYISO Zone G Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.194	NYISO Zone G Day-Ahead Peak Mini Fixed Price Future	\$0.01	\$0.01
18.B.195	NYISO Zone G Day-Ahead Off-Peak Mini Fixed Price Future	\$0.01	\$0.01
18.B.094	NYISO Zone J Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.196	NYISO Zone J Day-Ahead Peak Mini Fixed Price Future	\$0.01	\$0.01
18.B.197	NYISO Zone J Day-Ahead Off Peak Mini Fixed Price Future	\$0.01	\$0.01
18.B.095	Palo Verde Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.096	PJM AECO Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01

18.B.097	PJM AEP Dayton Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.098	PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.099	PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.100	PJM APS Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.101	PJM BGE Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.102	PJM ComEd Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.103	PJM DPL Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.104	PJM Duquesne Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.105	PJM Eastern Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.106	PJM JCPL Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.107	PJM METED Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.108	PJM NI Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.109	PJM NI Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.110	PJM PECO Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.111	PJM PENELEC Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.112	PJM PEPCO Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01

18.B.113	PJM PPL Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.114	PJM PSEG Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.115	PJM Western Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.116	PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	\$0.05	\$0.01
18.B.117	PJM Western Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.118	PJM Western Hub Real-Time Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.119	CAISO NP-15 Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.120	CAISO NP-15 Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.121	CAISO Palo Verde Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.122	CAISO SP-15 Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.123	CAISO SP-15 Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.124	ERCOT Houston 345KV Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.125	ERCOT Houston 345KV Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.126	ERCOT Houston Load Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.127	ERCOT North 345KV Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.128	ERCOT North 345KV Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01

18.B.129	ERCOT North 345KV Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.130	ERCOT North Load Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.131	ERCOT South 345KV Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.132	ERCOT South 345KV Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.133	ERCOT South Load Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.134	ERCOT West 345KV Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.135	ERCOT West 345KV Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.136	ERCOT West Load Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.137	ISO New England Massachusetts Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.138	Mid-Columbia Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.139	MISO Indiana Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.140	MISO Indiana Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.141	MISO Indiana Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.B.142	NYISO Zone A Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.143	NYISO Zone G Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.144	NYISO Zone J Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01

18.B.145	Palo Verde Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.146	PJM AEP Dayton Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.147	PJM AEP Dayton Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.148	PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.B.149	PJM Eastern Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.150	PJM JCPL Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.151	PJM NI Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.152	PJM NI Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.153	PJM PEPCO Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.154	PJM PSEG Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.155	PJM Western Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.156	PJM Western Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.157	PJM Western Hub Real-Time Peak Daily Look Back Fixed Price Future	\$0.05	\$0.01
18.B.158	CAISO NP-15 Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.159	CAISO NP-15 Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.160	CAISO SP-15 Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01

18.B.161	CAISO SP-15 Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.162	ERCOT Houston 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.163	ERCOT Houston 345KV Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.164	ERCOT Houston Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.165	ERCOT North 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.166	ERCOT North 345KV Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.167	ERCOT North Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.168	ERCOT South 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.169	ERCOT South 345KV Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.170	ERCOT South Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.171	ERCOT West 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.172	ERCOT West 345KV Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.173	ERCOT West Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.174	ISO New England Massachusetts Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.175	Mid-Columbia Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.176	MISO Indiana Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01

18.B.177	MISO Indiana Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.178	NYISO Zone A Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.179	NYISO Zone G Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.180	NYISO Zone J Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.181	Palo Verde Day-Ahead Off-Peak Daily Future	\$0.05	\$0.01
18.B.182	PJM AEP Dayton Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.183	PJM AEP Dayton Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.184	PJM Eastern Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.185	PJM JCPL Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.186	PJM NI Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.187	PJM NI Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.188	PJM PEPCO Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.189	PJM PSEG Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.190	PJM Western Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.191	PJM Western Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.204	CAISO SP-15 Day-Ahead Off-Peak Mini Fixed Price Future	\$0.05	\$0.01

18.B.205	ERCOT Capacity Responsive Reserve Future	\$0.05	\$0.01
18.B.206	Mid-Columbia Day-Ahead Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.207	MISO Arkansas Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.208	MISO Arkansas Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.209	MISO Indiana Hub Real-Time Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.210	MISO Louisiana Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.211	MISO Louisiana Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.212	MISO Michigan Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.213	MISO Michigan Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.214	MISO Minnesota Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.215	MISO Minnesota Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.216	MISO Texas Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.217	MISO Texas Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.218	MISO Texas Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.219	MISO Texas Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.01
18.B.220	PJM AEP Dayton Hub Real-Time Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.221	PJM AEP Dayton Hub Real-Time Peak Mini Fixed	\$0.05	\$0.01

	Price Future		
18.B.222	PJM ATSI Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.223	PJM ATSI Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.224	PJM DEOK Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.225	PJM DEOK Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.226	PJM NI Hub Real-Time Off-Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.227	PJM NI Hub Real-Time Peak Mini Fixed Price Future	\$0.05	\$0.01
18.B.228	SPP North Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.229	SPP North Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.230	SPP South Hub Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.231	SPP South Hub Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.232	ISO New England Massachusetts Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.233	MISO Arkansas Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.234	MISO Arkansas Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.235	MISO Louisiana Hub Day-Ahead Off-Peak Daily Future	\$0.05	\$0.01
18.B.236	MISO Louisiana Hub Day-Ahead Peak Fixed Price Daily Future	\$0.05	\$0.01
18.B.237	PJM ATSI Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.238	PJM ATSI Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01

18.B.239	SPP South Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.240	SPP South Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.241	PJM AEP Zone Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.242	PJM AEP Zone Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.243	PJM FE Ohio Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.244	PJM FE Ohio Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.B.245	PJM AEP Zone Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.246	PJM AEP Zone Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.247	PJM FE Ohio Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.248	PJM FE Ohio Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.249	MISO Texas Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.250	MISO Texas Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.251	SPP North Hub Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.252	SPP North Hub Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.253	SPP South Hub Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.254	SPP South Hub Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.255	CAISO NP-15 Fifteen Minute Marker Peak Daily Fixed Price Future	\$0.05	\$0.01

18.B.256	CAISO NP-15 Fifteen Minute Marker Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.257	CAISO SP-15 Fifteen Minute Marker Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.258	CAISO SP-15 Fifteen Minute Marker Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.259	ERCOT Non-Spinning Reserve Future	\$0.05	\$0.01
18.B.260	ERCOT Regulation DOWN Future	\$0.05	\$0.01
18.B.261	ERCOT Regulation UP Future	\$0.05	\$0.01
18.B.262	NYISO Zone G Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.263	NYISO Zone G Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.264	NYISO Zone A Real-Time Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.265	NYISO Zone A Real-Time Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.266	NYISO Zone D Day-Ahead Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.267	NYISO Zone D Day-Ahead Off-Peak Daily Fixed Price Future	\$0.05	\$0.01
18.B.268	NYISO Zone D Day-Ahead Peak Fixed Price Future	\$0.05	\$0.01
18.B.269	NYISO Zone D Day-Ahead Off-Peak Fixed Price Future	\$0.05	\$0.01
18.E.017	Option on CAISO SP-15 Day-Ahead Peak Fixed Price Future	\$0.05	\$0.05
18.E.018	Option on CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	\$0.05	\$0.05
18.E.019	Option on ERCOT North 345KV Real-Time Peak Fixed Price Future	\$0.05	\$0.05
18.E.020	Option on ISO New England Massachusetts Hub	\$0.05	\$0.05

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

18.E.036	Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.037	Calendar One Time Option on PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.038	Calendar One Time Option on PJM Western Hub Real-Time Peak Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.039	Planning Year One Time Option on PJM Western Hub Real-Time Peak Planning Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.049	Option on PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	\$0.05	\$0.05
18.E.050	Option on PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	\$0.05	\$0.05
18.E.051	Calendar One Time Option on PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.E.052	Calendar One Time Option on PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Future	\$0.01	\$0.01
18.D.001	California Carbon Allowance Futures – Vintages 2013 – 2016	\$0.01	\$0.01
18.D.001	California Carbon Allowance Future – Vintages 2017 – 2018	\$0.01	\$0.01
18.D.002	Carbon Financial Instrument, United States, Futures	\$0.01	\$0.01
18.D.003	Climate Action Reserve Futures	\$0.01	\$0.01
18.D.004	Connecticut Compliance Renewable Energy Certificates Class 1 Futures	\$0.01	\$0.01
18.D.005	Cross State Air Pollution Rule TR NOx Annual Allowance Futures	\$1.00	\$1.00
18.D.006	Cross State Air Pollution Rule TR NOx Ozone Season Allowance Futures	\$1.00	\$1.00

18.D.007	Cross State Air Pollution Rule TR SO2 Group 1 Allowance Futures	\$0.10	\$0.10
18.D.008	Cross State Air Pollution Rule TR SO2 Group 2 Allowance Futures	\$0.10	\$0.10
18.D.009	Massachusetts Compliance Renewable Energy Certificates Class 1 Futures	\$0.01	\$0.01
18.D.010	New Jersey Compliance Renewable Energy Certificates Class 1 Futures	\$0.01	\$0.01
18.D.011	Regional Greenhouse Gas Initiative Futures – Vintages 2009 – 2014	\$0.01	\$0.01
18.D.011	Regional Greenhouse Gas Initiative Future – Vintages 2015 – 2016	\$0.01	\$0.01
18.D.012	Sulfur Financial Instrument Futures	\$0.10	\$0.10
18.D.015	New Jersey Solar Renewable Energy Certificate Future	\$0.01	\$0.01
18.D.017	Massachusetts Compliance Renewable Energy Certificates Class 1 Vintage Future	\$0.01	\$0.01
18.D.018	New Jersey Compliance Renewable Energy Certificates Class 1 Vintage Future	\$0.01	\$0.01
18.D.019	Connecticut Compliance Renewable Energy Certificates Class 1 Vintage Future	\$0.01	\$0.01
18.D.020	PJM Tri-Qualified Energy Certificates Class 1 Future	\$0.01	\$0.01
18.D.021	Massachusetts Solar Renewable Certificate Future	\$0.01	\$0.01
18.E.040	Option on California Carbon Allowance Futures	\$0.01	\$0.01
18.E.041	Option on Carbon Financial Instrument, United States, Futures	\$0.01	\$0.01
18.E.042	Option on Climate Action Reserve Futures	\$0.01	\$0.01
18.E.043	Option On Cross State Air Pollution Rule TR NOx Annual Allowance Futures	\$0.01	\$0.01
18.E.044	Option on Cross State Air Pollution Rule TR NOx Ozone Season Allowance Futures	\$0.01	\$0.01

18.E.045	Option on Cross State Air Pollution Rule TR SO2 Group 1 Allowance Futures	\$0.10	\$0.10
18.E.046	Option on Cross State Air Pollution Rule TR SO2 Group 2 Allowance Futures	\$0.10	\$0.10
18.E.047	Option on Regional Greenhouse Gas Initiative Futures	\$0.01	\$0.01
18.E.048	Option on Sulfur Financial Instrument Futures	\$0.01	\$0.01
18.E.053	Option on New Jersey Solar Renewable Energy	\$0.01	\$0.01
18.E.054	Option on New Jersey Compliance Renewable Energy Certificate Class 1 Future	\$0.01	\$0.01
18.E.056	Option on Massachusetts Compliance renewable Energy Certificate Class 1 Future	\$0.01	\$0.01
18.E.055	Option on Connecticut Compliance Renewable Energy Certificate Class 1 Future	\$0.01	\$0.01
18.E.057	Option on Texas Compliance Renewable Energy Certificate Future	\$0.01	\$0.01
18.E.058	Option on RIN D4 (Platts) Future	\$0.0001	\$0.0001
18.E.058	Option on RIN D5 (Platts) Future	\$0.0001	\$0.0001
18.E.058	Option on RIN D6 (Platts) Future	\$0.0001	\$0.0001
18.E.059	Option on Cross State Air Pollution TR NOx Annual Allowance Future - Vintage 2015	\$0.01	\$0.01
18.E.060	Option on Cross State Air Pollution TR NOx Ozone Season Allowance Future - Vintage 2015	\$0.01	\$0.01
18.E.061	Option on Cross State Air Pollution TR SO2 Group 1 Allowance Future - Vintage 2015	\$0.10	\$0.10
18.E.062	Option on Cross State Air Pollution TR SO2 Group 2 Allowance Future - Vintage 2015	\$0.10	\$0.10
18.E.063	Option on Henry Penultimate Fixed Price Future 25K	\$0.0010	\$0.0001

Resolution 1 was amended December 20, 2012.

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

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

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

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

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

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

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

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

Resolution 1 was amended September 28, 2015 with the addition of two new Financial Natural Gas Futures Contracts and one new financial Natural Gas Options Contract.

Resolution No. 2 – Position Limit/Accountability Table

The position limit/accountability levels and reportable levels applicable to Energy Contracts shall be found here:

https://www.theice.com/publicdocs/otc/advisory_notices/IFUS_Energy_Position_Limit_Accountability_and_Reportable_Levels.xls

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

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

² Denotes a spot month accountability level.

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

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

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

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

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

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

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

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

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

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

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

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

**Subchapter 18B - Power
Futures Contracts**

Rule 18.B.040 PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time 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: ARY

Settlement Method: Cash settlement

Contract Size: 800 MWh

Currency: USD

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

Listing Cycle: Up to 62 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

Rule 18.B.098 PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time 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: ARZ

Settlement Method: Cash settlement

Contract Size: 50 MWh

Currency: USD

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

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

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

Final Settlement: Average of Reference Price A prices

Reference Price A: ELECTRICITY-PJM-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 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

Rule 18.B.148 PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future

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

Contract Symbol: DDO

Settlement Method: Cash settlement

Contract Size: 800 MWh

Currency: USD

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

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

Last Trading Day: For Monday through Friday Contract Periods, excluding NERC holidays, if the following calendar day is a Business Day, the Business Day following the Contract Period with a closing time of 11:00pm EPT the night before; If the following calendar day is not a Business Day, the Business Day equal to the Contract Period with a closing time equal to the end of the Trading Session;

For each Saturday, Sunday, and NERC holiday Contract Period, the last Business Day prior to the Contract Period with a closing time equal to the end of the Trading Session.

Final Settlement: Reference Price A

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 day 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

Rule 18.B.013 ERCOT South Load Zone Real-Time Peak Fixed Price Future

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

Contract Symbol: EDS

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-ERCOT-SOUTH LOAD ZONE-REAL TIME

- a) a) **Description:** “ELECTRICITY-ERCOT-SOUTH LOAD ZONE-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 for 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 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

Rule 18.B.162 ERCOT Houston 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Future

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

Contract Symbol: HEC

Settlement Method: Cash settlement

Contract Size: 5 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-ERCOT-HOUSTON 345KV 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 ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0100-0600, 2300-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.126 ERCOT Houston Load Zone Day-Ahead Peak Daily Fixed Price Future

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

Contract Symbol: HZA

Settlement Method: Cash settlement

Contract Size: 16 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-ERCOT-HOUSTON LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-HOUSTON LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0700-2200 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.005 ERCOT Houston Load Zone Day-Ahead Peak Fixed Price Future

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

Contract Symbol: HZB

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-ERCOT-HOUSTON LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-HOUSTON LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for 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 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

Rule 18.B.164 ERCOT Houston Load Zone Day-Ahead Off-Peak Daily Fixed Price Future

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

Contract Symbol: HZC

Settlement Method: Cash settlement

Contract Size: 5 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-ERCOT-HOUSTON LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-HOUSTON LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0100-0600, 2300-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.066 ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Future

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

Contract Symbol: HZD

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 45 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-ERCOT-HOUSTON LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-HOUSTON LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for 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 SPPs for all hours ending 0100-0600, 2300-2400 CPT; for each Saturday, Sunday, and NERC holiday, the average of SPPs for all hours ending 0100-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.185 PJM JCPL Zone Day-Ahead Off-Peak Daily Fixed Price Future

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

Contract Symbol: JCC

Settlement Method: Cash settlement

Contract Size: 5 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-PJM-JCPL-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.aspx>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: JCPL" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of LMPs for all hours ending 0100-0700, 2400 EPT
- d) **Pricing Calendar:** PJM
- e) **Delivery Date:** Contract Period

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

Rule 18.B.019 ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time 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: NEX

Settlement Method: Cash settlement

Contract Size: 800 MWh

Currency: USD

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

Listing Cycle: Up to 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-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.079 ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One Time 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: NOC

Settlement Method: Cash settlement

Contract Size: 50 MWh

Currency: USD

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

Listing Cycle: 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-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.180 NYISO Zone J Day-Ahead Off-Peak Daily Fixed Price Future

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

Contract Symbol: NOJ

Settlement Method: Cash settlement

Contract Size: 50 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-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:** Average of LBMPs for all hours ending 0100-0700, 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

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

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

Contract Symbol: NRO

Settlement Method: Cash settlement

Contract Size: 25 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-CAISO-NP15-REAL TIME" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the California ISO at <http://oasis.caiso.com/mrtu-oasis/?doframe=true&serverurl=http%3a%2f%2ffrpt09%2eoa%2eca iso%2ecom%3a8000&volume=OASIS>, under the headings "Prices: Report: Locational Marginal Prices (LMP): P/APNode ID: NP15SLAK_5_N001: Market: RUC" that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of LMPs for all hours ending 0100-0600, 2300-2400 PPT
- d) **Pricing Calendar:** CAISO
- e) **Delivery Date:** Contract Period

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

Rule 18.B.130 ERCOT North Load Zone Day-Ahead Peak Daily Fixed Price Future

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

Contract Symbol: NZA

Settlement Method: Cash settlement

Contract Size: 16 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-ERCOT-NORTH LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-NORTH LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0700-2200 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.009 ERCOT North Load Zone Day-Ahead Peak Fixed Price Future

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

Contract Symbol: NZB

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-ERCOT-NORTH LOAD ZONE-DAY AHEAD

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

Rule 18.B.167 ERCOT North Load Zone Day-Ahead Off-Peak Daily Fixed Price Future

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

Contract Symbol: NZC

Settlement Method: Cash settlement

Contract Size: 5 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-ERCOT-NORTH LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-NORTH LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0100-0600, 2300-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.069 ERCOT North Load Zone Day-Ahead Off-Peak Fixed Price Future

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

Contract Symbol: NZD

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-ERCOT-NORTH LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-NORTH LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for 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 SPPs for all hours ending 0100-0600, 2300-2400 CPT; for each Saturday, Sunday, and NERC holiday, the average of SPPs for all hours ending 0100-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.067 ERCOT Houston Load Zone Real-Time Off-Peak Fixed Price Future

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

Contract Symbol: OEH

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-ERCOT-HOUSTON LOAD ZONE-REAL TIME

- a) **Description:** "ELECTRICITY-ERCOT-HOUSTON LOAD ZONE-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 for 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 SPPs for all hours ending 0100-0600, 2300-2400 CPT; for each Saturday, Sunday, and NERC holiday, the average of SPPs for all hours ending 0100-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.070 ERCOT North Load Zone Real-Time Off-Peak Fixed Price Future

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

Contract Symbol: OEN

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-ERCOT-NORTH LOAD ZONE-REAL TIME

- a) **Description:** "ELECTRICITY-ERCOT-NORTH LOAD ZONE-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 for 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 SPPs for all hours ending 0100-0600, 2300-2400 CPT; for each Saturday, Sunday, and NERC holiday, the average of SPPs for all hours ending 0100-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.073 ERCOT South Load Zone Real-Time Off-Peak Fixed Price Future

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

Contract Symbol: OES

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-ERCOT-SOUTH LOAD ZONE-REAL TIME

- a) **Description:** "ELECTRICITY-ERCOT-SOUTH LOAD ZONE-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 for 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 SPPs for all hours ending 0100-0600, 2300-2400 CPT; for each Saturday, Sunday, and NERC holiday, the average of SPPs for all hours ending 0100-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.076 ERCOT West Load Zone Real-Time Off-Peak Fixed Price Future

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

Contract Symbol: OEW

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-ERCOT-WEST LOAD ZONE-REAL TIME

- a) **Description:** "ELECTRICITY-ERCOT-WEST LOAD ZONE-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 for that Pricing Date
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price: Specified Price:** For each Monday through Friday, excluding NERC holidays, the average of SPPs for all hours ending 0100-0600, 2300-2400 CPT; for each Saturday, Sunday, and NERC holiday, the average of SPPs for all hours ending 0100-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

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

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

Contract Symbol: PEC

Settlement Method: Cash settlement

Contract Size: 5 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-PJM-EASTERN HUB-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the PJM at <http://www.pjm.com/markets/energy-market/day-ahead.html>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: EASTERN HUB" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of LMPs for all hours ending 0100-0700, 2400 EPT
- d) **Pricing Calendar:** PJM
- e) **Delivery Date:** Contract Period

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

Rule 18.B.153 PJM PEPCO Zone Day-Ahead Peak Daily Fixed Price Future

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

Contract Symbol: PPE

Settlement Method: Cash settlement

Contract Size: 16 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-PJM-PEPCO-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.aspx>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: PEPCO" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of LMPs for all hours ending 0800-2300 EPT
- d) **Pricing Calendar:** PJM
- e) **Delivery Date:** Contract Period

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

Rule 18.B.188 PJM PEPCO Zone Day-Ahead Off-Peak Daily Fixed Price Future

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

Contract Symbol: PPG

Settlement Method: Cash settlement

Contract Size: 5 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-PJM-PEPCO-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.aspx>, under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: PEPCO" or any successor headings, that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of LMPs for all hours ending 0100-0700, 2400 EPT
- d) **Pricing Calendar:** PJM
- e) **Delivery Date:** Contract Period

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

Rule 18.B.061 PJM Western Hub Real-Time Peak Planning Year One Time 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: PWP

Settlement Method: Cash settlement

Contract Size: 800 MWh

Currency: USD

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

Listing Cycle: Up to 70 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 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

Rule 18.B.131 ERCOT South 345 KV Hub Day-Ahead Peak Daily Fixed Price Future

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

Contract Symbol: SEA

Settlement Method: Cash settlement

Contract Size: 16 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-ERCOT-SOUTH 345KV 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 ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0700-2200 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.168 ERCOT South 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Future

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

Contract Symbol: SEC

Settlement Method: Cash settlement

Contract Size: 5 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-ERCOT-SOUTH 345KV 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 ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0100-0600, 2300-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.161 CAISO SP-15 Real-Time Off-Peak Daily Fixed Price Future

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

Contract Symbol: SRO

Settlement Method: Cash settlement

Contract Size: 25 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-CAISO-SP15-REAL TIME

- a) **Description:** "ELECTRICITY-CAISO-SP15-REAL TIME" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the California ISO at <http://oasis.caiso.com/mrtu-oasis/?doframe=true&serverurl=http%3a%2f%2ffrpt09%2eoa%2ecaiso%2ecom%3a8000&volume=OASIS>, under the headings "Prices: Report: Reference Prices: P/APNode ID: SP15SLAK_5_N001" that reports prices effective on that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of LMPs for all hours ending 0100-0600, 2300-2400 PPT
- d) **Pricing Calendar:** CAISO
- e) **Delivery Date:** Contract Period

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

Rule 18.B.133 ERCOT South Load Zone Day-Ahead Peak Daily Fixed Price Future

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

Contract Symbol: SZA

Settlement Method: Cash settlement

Contract Size: 16 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-ERCOT-SOUTH LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-SOUTH LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0700-2200 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.012 ERCOT South Load Zone Day-Ahead Peak Fixed Price Future

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

Contract Symbol: SZB

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-ERCOT-SOUTH LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-SOUTH LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for 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 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

Rule 18.B.170 ERCOT South Load Zone Day-Ahead Off-Peak Daily Fixed Price Future

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

Contract Symbol: SZC

Settlement Method: Cash settlement

Contract Size: 5 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-ERCOT-SOUTH LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-SOUTH LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0100-0600, 2300-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.072 ERCOT South Load Zone Day-Ahead Off-Peak Fixed Price Future

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

Contract Symbol: SZD

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-ERCOT-SOUTH LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-SOUTH LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for 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 SPPs for all hours ending 0100-0600, 2300-2400 CPT; for each Saturday, Sunday, and NERC holiday, the average of SPPs for all hours ending 0100-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.134 ERCOT West 345 KV Hub Day-Ahead Peak Daily Fixed Price Future

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

Contract Symbol: WEA

Settlement Method: Cash settlement

Contract Size: 16 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-ERCOT-WEST 345KV 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 ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0700-2200 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.171 ERCOT West 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Future

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

Contract Symbol: WEC

Settlement Method: Cash settlement

Contract Size: 5 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

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

- a) **Description:** "ELECTRICITY-ERCOT-WEST 345KV 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 ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0100-0600, 2300-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.136 ERCOT West Load Zone Day-Ahead Peak Daily Fixed Price Future

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

Contract Symbol: WZA

Settlement Method: Cash settlement

Contract Size: 16 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-ERCOT-WEST LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-WEST LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0700-2200 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.015 ERCOT West Load Zone Day-Ahead Peak Fixed Price Future

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

Contract Symbol: WZB

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-ERCOT-WEST LOAD ZONE-DAY AHEAD

- a) **Description:** “ELECTRICITY-ERCOT-WEST LOAD ZONE-DAY AHEAD” means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for 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 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

Rule 18.B.173 ERCOT West Load Zone Day-Ahead Off-Peak Daily Fixed Price Future

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

Contract Symbol: WZC

Settlement Method: Cash settlement

Contract Size: 5 MWh

Currency: USD

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

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

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

Final Settlement: Reference Price A

Reference Price A: ELECTRICITY-ERCOT-WEST LOAD ZONE-DAY AHEAD

- a) **Description:** "ELECTRICITY-ERCOT-WEST LOAD ZONE-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for that Pricing Date.
- b) **Pricing Date:** Each day that prices are reported for the Delivery Date
- c) **Specified Price:** Average of SPPs for all hours ending 0100-0600, 2300-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Rule 18.B.075 ERCOT West Load Zone Day-Ahead Off-Peak Fixed Price Future

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

Contract Symbol: WZD

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-ERCOT-WEST LOAD ZONE-DAY AHEAD

- a) **Description:** “ELECTRICITY-ERCOT-WEST LOAD ZONE-DAY AHEAD” means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the ERCOT at http://www.ercot.com/content/cdr/html/dam_spp for 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 SPPs for all hours ending 0100-0600, 2300-2400 CPT; for each Saturday, Sunday, and NERC holiday, the average of SPPs for all hours ending 0100-2400 CPT
- d) **Pricing Calendar:** ERCOT
- e) **Delivery Date:** Contract Period

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

Subchapter 18E – Energy Options Contracts

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

Contract Description: A monthly Option on the corresponding Contract Period of the PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future.

Contract Symbol: AOD

Settlement Method: Exercise into Underlying Futures Contract

Contract Size: 50 MWh

Currency: USD

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

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

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

Option Style: American

Exercise Method: Manual; Automatic on Last Trading Day

Exercise Procedure: Clearing Members shall provide exercise and abandon instructions to the Clearing Organization in accordance with Clearing Organization Rules

Exercise Day: Manual on any Business Day, Automatic on Last Trading Day

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

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

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

- a) **Description:** ELECTRICITY-PJM-AEP DAYTON HUB-REAL TIME-OFFPEAK MONTHLY-ICE means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Futures contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date.
- b) **Pricing Date:** Two Business Days prior to the first calendar day of the Contract Period
- c) **Specified Price:** Settlement Price
- d) **Pricing Calendar:** ICE

e) **Delivery Date:** Contract Period

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

Rule 18.E.052 Calendar One Time Option on PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Future

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

Contract Symbol: ARY

Settlement Method: Exercise into Underlying Futures Contract

Contract Size: 800 MWh

Currency: USD

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

Listing Cycle: Up to 4 consecutive January - December yearly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: At 2:30pm EPT on the second Friday prior to the first calendar day of the first Contract Period in the basket

Option Style: European

Exercise Method: Automatic Only

Exercise Procedure: Manual exercise or abandon is not permitted

Exercise Day: The Last Trading Day

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

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

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

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

a) **Description:** ELECTRICITY-PJM-AEP DAYTON HUB-REAL TIME-PEAK MONTHLY-

ICE means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the PJM AEP Dayton Hub Real-Time Peak Fixed Price Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date.

- b) **Pricing Date:** Second to last Friday in December preceding the Contract Period
- c) **Specified Price:** Settlement Price
- d) **Pricing Calendar:** ICE
- e) **Delivery Date:** Each Contract Period in the basket

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

Rule 18.E.051 Calendar One Time Option on PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future

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

Contract Symbol: ARZ

Settlement Method: Exercise into Underlying Futures Contract

Contract Size: 50 MWh

Currency: USD

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

Listing Cycle: Up to 4 consecutive January - December yearly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: At 2:30pm EPT on the second Friday prior to the first calendar day of the first Contract Period in the basket

Option Style: European

Exercise Method: Automatic Only

Exercise Procedure: Manual exercise or abandon is not permitted

Exercise Day: The Last Trading Day

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

For purposes of this Exchange Option, the "Weighting Factor" shall be a number equal to the total number of hours in the Specified Price for each Pricing Date in the Contract Period of the Underlying Futures Contract. Each Contract Period in the basket will have its own Weighting Factor.

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

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

- a) **Description:** ELECTRICITY-PJM-AEP DAYTON HUB-REAL TIME-OFFPEAK MONTHLY-ICE means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date.
- b) **Pricing Date:** Second to last Friday in December preceding the Contract Period
- c) **Specified Price:** Settlement Price
- d) **Pricing Calendar:** ICE
- e) **Delivery Date:** Each Contract Period in the basket

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

Rule 18.E.033 Option on PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future

Contract Description: A daily Option on the corresponding Contract Period of the PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future.

Contract Symbol: DDO

Settlement Method: Exercise into Underlying Futures Contract

Contract Size: 800 MWh

Currency: USD

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

Listing Cycle: Up to 365 consecutive daily Contract Periods, excluding Saturdays, Sundays and NERC Holidays, or as otherwise determined by the Exchange.

Last Trading Day: For Monday through Friday Contract Periods, excluding NERC holidays, if the following calendar day is a Business Day, the Business Day following the Contract Period with a closing time of 11:00pm EPT the night before; If the following calendar day is not a Business Day, the Business Day equal to the Contract Period with a closing time equal to the end of the Trading Session;

For each Saturday, Sunday, and NERC holiday Contract Period, the last Business Day prior to the Contract Period with a closing time equal to the end of the Trading Session.

Option Style: European

Exercise Method: Automatic Only

Exercise Procedure: Manual exercise or abandon is not permitted

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

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

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

Reference Price A: ELECTRICITY-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 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:** PJM
- d) **Pricing Calendar:** PJM
- e) **Delivery Date:** Contract Period

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

Rule 18.E.023 Option on MISO Indiana Hub Real-Time Peak Mini Fixed Price Future

Contract Description: A monthly Option on the corresponding Contract Period of the MISO Indiana Hub Real-Time Peak Mini Fixed Price Future.

Contract Symbol: MCG

Settlement Method: Exercise into Underlying Futures Contract

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: At 2:30pm EPT on the second Business Day prior to the first calendar day of the Contract Period

Option Style: American

Exercise Method: Manual; Automatic on Last Trading Day

Exercise Procedure: Clearing Members shall provide exercise and abandon instructions to the Clearing Organization in accordance with Clearing Organization Rules.

Exercise Day: Manual on any Business Day, Automatic on Last Trading Day

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

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

Reference Price A: ELECTRICITY-MISO-INDIANA HUB-REAL TIME-PEAK MONTHLY-ICE

- a) **Description:** "ELECTRICITY-MISO-INDIANA HUB-REAL TIME-PEAK MONTHLY-ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the MISO Indiana Hub Real-Time Peak Mini Fixed Price Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date.
- b) **Pricing Date:** Two Business Days prior to the first calendar day of the Contract Period
- c) **Specified Price:** Settlement Price
- d) **Pricing Calendar:** ICE

e) **Delivery Date:** Contract Period

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

Rule 18.E.022 Option on Mid-Columbia Day-Ahead Peak Mini Fixed Price Future

Contract Description: A monthly Option on the corresponding Contract Period of the Mid-Columbia Day-Ahead Peak Mini Fixed Price Future.

Contract Symbol: MDF

Settlement Method: Exercise into Underlying Futures Contract

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: At 2:30pm EPT on the fifth Business Day prior to the first calendar day of the Contract Period

Option Style: American

Exercise Method: Manual; Automatic on Last Trading Day

Exercise Procedure: Clearing Members shall provide exercise and abandon instructions to the Clearing Organization in accordance with Clearing Organization Rules.

Exercise Day: Manual on any Business Day, Automatic on Last Trading Day

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

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

Reference Price A: ELECTRICITY-MID C-DAY AHEAD-PEAK MONTHLY-ICE

- a) **Description:** "ELECTRICITY-MID C-DAY AHEAD-PEAK MONTHLY-ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the Mid-Columbia Day-Ahead Peak Mini Fixed Price Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date.
- b) **Pricing Date:** Five Business Days prior to the first calendar day of the Contract Period
- c) **Specified Price:** Settlement Price
- d) **Pricing Calendar:** ICE
- e) **Delivery Date:** Contract Period

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

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

Contract Description: A monthly Option on the corresponding Contract Period of the PJM AEP Dayton Hub Real-Time Peak Fixed Price Future.

Contract Symbol: MSO

Settlement Method: Exercise into Underlying Futures Contract

Contract Size: 800 MWh

Currency: USD

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

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

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

Option Style: American

Exercise Method: Manual; Automatic on Last Trading Day

Exercise Procedure: Clearing Members shall provide exercise and abandon instructions to the Clearing Organization in accordance with Clearing Organization Rules. [External link](#)

Exercise Day: Manual on any Business Day, Automatic on Last Trading Day

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

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

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

- a) **Description:** ELECTRICITY-PJM-AEP DAYTON HUB-REAL TIME-PEAK MONTHLY-ICE means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the PJM AEP Dayton Hub Real-Time Peak Fixed Price Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date.
- b) **Pricing Date:** Two Business Days prior to the first calendar day of the Contract Period
- c) **Specified Price:** Settlement Price
- d) **Pricing Calendar:** ICE
- e) **Delivery Date:** Contract Period

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

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

Contract Symbol: NEX

Settlement Method: Exercise into Underlying Futures Contract

Contract Size: 800 MWh

Currency: USD

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

Listing Cycle: Up to 4 consecutive January - December yearly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: At 2:30pm EPT on the second Friday prior to the first calendar day of the first Contract Period in the basket

Option Style: European

Exercise Method: Automatic Only

Exercise Procedure: Manual exercise or abandon is not permitted

Exercise Day: The Last Trading Day

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

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

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

Reference Price A: ELECTRICITY-ISO NEW ENGLAND-MASS HUB-DAY AHEAD-PEAK MONTHLY-ICE

- a) **Description:** "ELECTRICITY-ISO NEW ENGLAND-MASS HUB-DAY AHEAD-PEAK MONTHLY-ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date.
- b) **Pricing Date:** Second to last Friday in December preceding the Contract Period
- c) **Specified Price:** Settlement Price
- d) **Pricing Calendar:** ICE
- e) **Delivery Date:** Each Contract Period in the basket

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

Rule 18.E.035 Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One Time Fixed Price Future

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

Contract Symbol: NOC

Settlement Method: Exercise into Underlying Futures Contract

Contract Size: 50 MWh

Currency: USD

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

Listing Cycle: Up to 4 consecutive January - December yearly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: At 2:30pm EPT on the second Friday prior to the first calendar day of the first Contract Period in the basket

Option Style: European

Exercise Method: Automatic Only

Exercise Procedure: Manual exercise or abandon is not permitted

Exercise Day: The Last Trading Day

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

For purposes of this Exchange Option, the "Weighting Factor" shall be a number equal to the total number of hours in the Specified Price for each Pricing Date in the Contract Period of the Underlying Futures Contract. Each Contract Period in the basket will have its own Weighting Factor.

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

Reference Price A: ELECTRICITY-ISO NEW ENGLAND-MASS HUB-DAY AHEAD-OFFPEAK MONTHLY-ICE

- a) **Description:** "ELECTRICITY-ISO NEW ENGLAND-MASS HUB-DAY AHEAD-OFFPEAK MONTHLY-ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the ISO New England Massachusetts Hub Day-Ahead Off-Peak Fixed Price Swap Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date.
- b) **Pricing Date:** Second to last Friday in December preceding the Contract Period
- c) **Specified Price:** Settlement Price
- d) **Pricing Calendar:** ICE
- e) **Delivery Date:** Each Contract Period in the basket

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

Rule 18.E.039 Planning Year One Time Option on PJM Western Hub Real-Time Peak Planning Year One Time Fixed Price Future

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

Contract Symbol: PWP

Settlement Method: Exercise into Underlying Futures Contract

Contract Size: 800 MWh

Currency: USD

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

Listing Cycle: Up to 4 consecutive June - May yearly Contract Periods, or as otherwise determined by the Exchange.

Last Trading Day: At 2:30pm EPT on the second Friday prior to the first calendar day of the first Contract Period in the basket

Option Style: European

Exercise Method: Automatic Only

Exercise Procedure: Manual exercise or abandon is not permitted

Exercise Day: The Last Trading Day

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

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

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

Reference Price A: ELECTRICITY-PJM-WESTERN HUB-REAL TIME-PEAK MONTHLY-ICE

a) **Description:** "ELECTRICITY-PJM-WESTERN HUB-REAL TIME-PEAK MONTHLY-

ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the PJM Western Hub Real-Time Peak Fixed Price Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date.

- b) **Pricing Date:** Second to last Friday in May preceding the Contract Period
- c) **Specified Price:** Settlement Price
- d) **Pricing Calendar:** ICE
- e) **Delivery Date:** Each Contract Period in the basket

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

Rule 18.E.018 Option on CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future

Contract Description: A monthly Option on the corresponding Contract Period of the CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future.

Contract Symbol: SPY

Settlement Method: Exercise into Underlying Futures Contract

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: At 2:30pm EPT on the fifth Business Day prior to the first calendar day of the Contract Period

Option Style: American

Exercise Method: Manual; Automatic on Last Trading Day

Exercise Procedure: Clearing Members shall provide exercise and abandon instructions to the Clearing Organization in accordance with Clearing Organization Rules.

Exercise Day: Manual on any Business Day, Automatic on Last Trading Day

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

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

Reference Price A: ELECTRICITY-CAISO-SP15-DAY AHEAD-PEAK MONTHLY-ICE

- a) **Description:** "ELECTRICITY-CAISO-SP15-DAY AHEAD-PEAK MONTHLY-ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the CAISO SP-15 Day-Ahead Peak Mini Fixed Price Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date.
- b) **Pricing Date:** Five Business Days prior to the first calendar day of the Contract Period
- c) **Specified Price:** Settlement Price
- d) **Pricing Calendar:** ICE
- e) **Delivery Date:** Contract Period

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