

  
**ICE FUTURES U.S.**  
55 East 52<sup>nd</sup> Street  
New York, NY 10055

**BY ELECTRONIC TRANSMISSION**

Submission No. 14-5  
January 17, 2014

Ms. Melissa Jurgens  
Secretary of the Commission  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, NW  
Washington, DC 20581

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

Dear Ms. Jurgens:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, and Commission Regulation 40.6(d), ICE Futures U.S., Inc. (“Exchange”) submits notification to the Commission that, during the preceding week, the Exchange increased the Interval Price Limit (“IPL”) amount for Energy Daily Power futures contracts due to increased volatility in the market. The amendments are set forth in Exhibit A.

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

Sincerely,



Jason V. Fusco  
Assistant General Counsel  
Market Regulation

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

**EXHIBIT A**

**IPL PARAMETERS**

For the Natural Gas, Power and U.S. Environmental futures contracts, current IPL parameters are:

<u>Products</u>	<u>IPL Amount (in \$ Terms)</u>	<u>IPL Exceptions (in \$ Terms)</u>	<u>Recalc Time (secs)</u>	<u>Hold Period (secs)</u>
Henry Hub	\$0.10	EIA Day - \$0.12	3	5
Fixed Price (not including Henry)	\$4.00	<b>IPL Amount: \$10.00</b> Algonquin Citygates Swing (ALS) Dominion South Swing (DSS) Iroquois (Into) Swing (Platts) (IRS) Iroquois-Z2 Swing (Platts) (IZS) Lebanon Swing (LBN) TETCO M3 Swing (TSS) Transco Zone 6 (non NY) Swing (TPS) Transco Zone 6 (NY) Swing (ZSS)	3	5
Basis	\$4.00	<b>IPL Amount: \$10.00</b> Algonquin Citygates Basis (ALQ) Dominion South Basis (DOM) Iroquois (Into) Basis (Platts) (IRB) Iroquois-Z2 Basis (Platts) (IZB) TETCO M3 Basis (TMT) Transco Zone 6 (non NY) Basis (TPB) Transco Zone 6 (NY) Basis (TZS)	3	5
Index	\$0.20	N/A	3	5
Financial Power	\$30.00	N/A	3	5
All Daily Power Contracts	\$120.00	N/A	3	5
All Daily Load Forecast	50,000 MW	N/A	3	5
All ERCOT Contracts	\$100.00	All ERCOT Daily contracts - \$120.00	3	5
RGGI	\$1.00	N/A	3	5
CAR-CRT, CFI-US & REC-NJ	\$2.50	N/A	3	5
CCA & SFI	\$5.00	N/A	3	5
CT & MA REC	\$10.00	N/A	3	5
CSAPR SO2 & NOX	\$60.00	N/A	3	5
RIN	\$0.50	N/A	3	5
NJ SREC	\$30.00	N/A	3	5
TX REC	\$2.50	N/A	3	5
CAIR NOX (Annual and Ozone)	\$30.00	N/A	3	5