


ICE FUTURES U.S.
World Financial Center
One North End Avenue
New York, New York 10282

BY ELECTRONIC TRANSMISSION

Submission No. 12-45A-3
October 8, 2012

Secretary
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

Re: Amendments to Submission 12-45 – Revised Energy Contract Position Limits-
Submission Pursuant to Regulation 40.2

Dear Sir or Madam:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (the “CEA”) and Commission Regulations 40.2, ICE Futures U.S., Inc. (“IFUS” or “Exchange”) is revising position limits for certain Energy Contracts set forth in Resolution 2 of Chapter 18, previously, described in Submission 12-45 and 12-45A. The revised position limits are set forth in attached Exhibit A and will become effective with the listing of the Energy Contracts on October 15, 2012. The revised position limits were established on the basis described in the original submission. The Exchange certifies that the revisions to Resolution 2 comply with the requirements of the CEA and the rules and regulations promulgated thereunder.

The Exchange is not aware of any substantive opposing views expressed by members or others with respect to the amendments. The Exchange further certifies that, concurrent with this filing, a copy of this submission was posted on the Exchange’s website at (<https://www.theice.com/notices/RegulatoryFilings.shtml>).

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". The signature is fluid and cursive, with a large initial "J" and a long, sweeping underline.

Assistant General Counsel
Market Regulation

Cc: Division of Market Oversight
NY Regional Office-CFTC

EXHIBIT A

Rule	Contract Name	Commodity Code	Spot Month Limit	Single Month Accountability Level	All Month Accountability Level	Aggregate 1 (Positive Correlation)	Aggregate 2 (Negative Correlation)	Exchange Reportable Level
North American Financial Natural Gas								
18.A.139	Henry LD1 Fixed Price Swap Future	H	20,000	120,000	240,000	H		200
18.E.002	Option on Henry LD1 Same Day Fixed Price Swap Future	SDH	20,000	120,000	240,000	H		25
18.A.140	Henry LD1 Same Day Fixed Price Swap Future	SDH	20,000	120,000	240,000	H		25
18.E.003	Option on Henry LD4 Fixed Price Swap Future	QHH	20,000	120,000	240,000	H		25
18.A.141	Henry LD4 Fixed Price Swap Future	QHH	20,000	120,000	240,000	H		25
18.E.008	Calendar Spread Option on Henry Penultimate 1-Month Calendar Spread Swap Future	HHM	20,000	120,000	240,000	H		25
18.E.009	Calendar Spread Option on Henry Penultimate 3-Month Calendar Spread Swap Future	HMT	20,000	120,000	240,000	H		25
18.E.010	Calendar Spread Option on Henry Penultimate 6-Month Calendar Spread Swap Future	HMX	20,000	120,000	240,000	H		25
18.A.145	Henry Penultimate 1-Month Calendar Spread Swap Future	HHM	20,000	120,000	240,000	H		25
18.A.146	Henry Penultimate 3-Month Calendar Spread Future	HMT	20,000	120,000	240,000	H		25
18.A.147	Henry Penultimate 6-Month Calendar Spread Future	HMX	20,000	120,000	240,000	H		25

18.A.13 8	Henry Calendar Year One Time Fixed Price Swap Future	HHC	20,000	120,000	240,000	H		25
18.E.01 1	Calendar Year One Time Option on Henry Calendar Year One Time Fixed Price Swap Future	HHC	20,000	120,000	240,000	H		25
18.A.01 4	Henry Basis Swap Future	HEN	20,000 8,000	120,000 10,000	240,000 20,000	H HEN		25
18.A.06 3	Henry Index Swap Future	HIS	20,000	120,000	240,000	H		25
18.E.00 5	Option on Henry Swing Swap Future	HHD	20,000	120,000	240,000	H		25
18.A.10 7	Henry Swing Swap Future	HHD	20,000	120,000	240,000	H		25
18.E.00 4	Option on Henry Penultimate Fixed Price Swap Future	PHE	NA 20,000	120,000	240,000	PHH H		200
18.A.14 2	Henry Penultimate Fixed Price Swap Future	PHH	NA 20,000	120,000	240,000	PHH H		200
18.A.00 1	AB NIT Basis Swap Future	AEC	12,500	12,500	50,000	AEC		25
18.A.05 1	AB NIT Index Swap Future	AIS	4,000/12,500	20,000/12,500	25,000/50,000	ASS	AEC	25
18.A.09 5	AB NIT Swing Swap Future	ASS	4,000	20,000	25,000	ASS		25
18.A.13 6	AB NIT NGX Same Day 5a Fixed Price Swap Future	NGA	1,000	2,500	5,000		AEC	25
18.A.00 2	Algonquin Citygates Basis Swap Future	ALQ	7,500	10,000	19,000	ALQ		25
18.A.05 2	Algonquin Citygates Index Swap Future	ALI	3,000/7,500	5,000/10,000	10,000/19,000	ALS	ALQ	25
18.A.09 6	Algonquin Citygates Swing Swap Future	ALS	3,000	5,000	10,000	ALS		25
18.A.09 7	ANR SE (Louisiana) Swing Swap Future	APS	1,000	2,500	5,000	APS		25
18.A.00	ANR SE (Louisiana) Basis Swap Future	CGM	1,000	10,000	10,000	CGM		25

3								
18.A.05 3	ANR SE (Louisiana) Index Swap Future	API	1,000/1,000	2,500/10,000	5,000/10,000	APS	CGM	25
18.A.00 4	ANR SW (Oklahoma) Basis Swap Future	ANO	1,000	10,000	10,000	ANO		25
18.A.05 4	ANR SW (Oklahoma) Index Swap Future	AOI	1,000/1,000	10,000/10,000	10,000/10,000	AOS	ANO	25
18.A.09 8	ANR SW (Oklahoma) Swing Swap Future	AOS	1,000	10,000	10,000	AOS		25
18.A.00 5	Centerpoint Basis Swap Future	CTP	2,500	10,000	10,000	CTP		25
18.A.05 5	Centerpoint Index Swap Future	CTI	2,000/2,500	10,000/10,000	10,000/10,000	CTS	CTP	25
18.A.09 9	Centerpoint Swing Swap Future	CTS	2,000	10,000	10,000	CTS		25
18.A.00 6	CG Mainline Basis Swap Future	CGB	3,500	5,000	10,000	CGB		25
18.A.00 7	CG Onshore Basis Swap Future	CON	1,000	10,000	10,000	CON		25
18.A.05 6	CG-Mainline Index Swap Future	CGI	1,000/1,000	5,000/10,000	6,000/10,000	CGR	CGB	25
18.A.10 0	CG-Mainline Swing Swap Future	CGR	1,000	5,000	6,000	CGR		25
18.A.00 8	Chicago Basis Swap Future	DGD	5,000	10,000	15,000	DGD		25
18.A.05 7	Chicago Index Swap Future	CIS	3,500/5,000	10,000/10,000	10,000/15,000	CSS	DGD	25
18.A.10 1	Chicago Swing Swap Future	CSS	3,500	10,000	10,000	CSS		25
18.A.00 9	CIG Rockies Basis Swap Future	CRI	3,500	10,000	10,000	CRI		25
18.A.05 8	CIG Rockies Index Swap Future	CRC	1,000/3,500	2,500/10,000	5,000/10,000	CRS	CRC	25
18.A.10	CIG Rockies Swing Swap Future	CRS	1,000	2,500	5,000	CRS		25

2								
18.A.010	Dominion South Basis Swap Future	DOM	9,500	10,000	40,000	DOM		25
18.A.059	Dominion South Index Swap Future	DIS	3,500/9,500	10,000/10,000	10,000/40,000	DSS	DOM	25
18.A.103	Dominion South Swing Swap Future	DSS	3,500	10,000	10,000	DSS		25
18.A.011	EP Permian Basis Swap Future	PER	4,000	10,000	11,000	PER		25
18.A.060	EP Permian Index Swap Future	PEI	3,000/4,000	10,000/10,000	10,000/10,000	PES	PER	25
18.A.104	EP Permian Swing Swap Future	PES	3,000	10,000	10,000	PES		25
18.A.012	EP San Juan Basis Swap Future	SNJ	4,000	10,000	10,000	SNJ		25
18.A.061	EP San Juan Index Swap Future	SNI	2,000/4,000	10,000/10,000	10,000/10,000	SNS	SNJ	25
18.A.105	EP San Juan Swing Swap Future	SNS	2,000	10,000	10,000	SNS		25
18.A.137	EP San Juan Fixed Price Swap Future	OPU	4,000	10,000	10,000		SNJ	25
18.E.001	Option on EP San Juan Fixed Price Swap Future	OPU	4,000	10,000	10,000		SNJ	25
18.A.013	Florida Gas Zone 3 Basis Swap Future	FTZ	2,000	10,000	10,000	FTZ		25
18.A.062	Florida Gas Zone 3 Index Swap Future	FTI	1,000/2,000	5,000/10,000	5,000/10,000	FTS	FTZ	25
18.A.106	Florida Gas Zone 3 Swing Swap Future	FTS	1,000	5,000	5,000	FTS		25
18.A.015	HSC Basis Swap Future	HXS	7,500	10,000	40,000	HXS		25
18.A.064	HSC Index Swap Future	SHS	7,500/7,500	10,000/10,000	10,000/40,000	UCS	HXS	25
18.A.10	HSC Swing Swap Future	UCS	7,500	10,000	10,000	UCS		25

8								
18.A.10 9	Lebanon Swing Swap Future	LBN	4,000	2,500	20,000	LBN		25
18.A.01 6	Malin Basis Swap Future	MLN	6,000	10,000	13,000	MLN		25
18.A.06 5	Malin Index Swap Future	MIS	2,000/6,000	5,000/10,000	10,000/13,000	MSS	MLN	25
18.A.11 0	Malin Swing Swap Future	MSS	2,000	5,000	10,000	MSS		25
18.A.01 7	Michcon Basis Swap Future	NMC	4,000	10,000	10,000	NMC		25
18.A.06 6	Michcon Index Swap Future	NMI	3,000/4,000	5,000/10,000	10,000/10,000	NMS	NMC	25
18.A.11 1	Michcon Swing Swap Future	NMS	3,000	1,000	10,000	NMS		25
18.A.01 8	NGPL Midcont Basis Swap Future	MCO	2,000	10,000	10,000	MCO		25
18.A.06 7	NGPL Midcont Index Swap Future	MCI	1,000/2,000	5,000/10,000	10,000/10,000	MTS	MCO	25
18.A.11 2	NGPL Midcont Swing Swap Future	MTS	1,000	10,000	10,000	MTS		25
18.A.01 9	NGPL STX Basis Swap Future	NSX	2,000	10,000	10,000	NSX		25
18.A.06 8	NGPL STX Index Swap Future	NXI	1,000/2,000	2,500/10,000	5,000/10,000	NXS	NSX	25
18.A.11 3	NGPL STX Swing Swap Future	NXS	1,000	2,500	5,000	NXS		25
18.A.02 0	NGPL TXOK Basis Swap Future	NTO	4,500	10,000	10,000	NTO		25
18.A.06 9	NGPL TXOK Index Swap Future	NTI	2,000/4,500	10,000/10,000	10,000/10,000	NTS	NTO	25
18.A.11 4	NGPL TXOK Swing Swap Future	NTS	2,000	10,000	10,000	NTS		25
18.A.02	NNG Demarc Basis Swap Future	DEM	2,000	10,000	10,000	DEM		25

1								
18.A.07 0	NNG Demarc Index Swap Future	DEI	1,000/2,000	10,000/10,000	10,000/10,000	DES	DEM	25
18.A.11 5	NNG Demarc Swing Swap Future	DES	1,000	10,000	10,000	DES		25
18.A.02 2	NNG Ventura Basis Swap Future	NVE	5,000 5,500	10,000	15,000	NVE		25
18.A.07 1	NNG Ventura Index Swap Future	NNI	2,000/ 5,000 5,500	10,000/10,000	10,000/15,000	NNS	NVE	25
18.A.11 6	NNG Ventura Swing Swap Future	NNS	2,000	10,000	10,000	NNS		25
18.A.02 3	NWP Rockies Basis Swap Future	NWR	7,500	10,000	35,000	NWR		25
18.A.07 2	NWP Rockies Index Swap Future	RSI	5,000/7,500	10,000/10,000	10,000/35,000	RSS	NWR	25
18.A.11 7	NWP Rockies Swing Swap Future	RSS	5,000	10,000	10,000	RSS		25
18.A.02 4	NWP Sumas Basis Swap Future	NSU	2,000	10,000	10,000	NSU		25
18.A.07 3	NWP Sumas Index Swap Future	NIS	1,000/2,000	5,000/10,000	10,000/10,000	NSS	NSU	25
18.A.11 8	NWP Sumas Swing Swap Future	NSS	1,000	10,000	10,000	NSS		25
18.A.07 4	ONEOK Gas Transportation Index Swap Future	ONI	1,000/1,000	2,500/2,500	5,000/10,000	ONS	ONE	25
18.A.11 9	ONEOK Gas Swing Swap Future	ONS	1,000	2,500	5,000	ONI		25
18.A.02 5	ONEOK Gas Transportation Basis Swap Future	ONE	1,000	2,500	5,000	ONE		25
18.A.02 6	Panhandle Basis Swap Future	PAN	8,000	10,000	30,000	PAN		25
18.A.07 5	Panhandle Index Swap Future	PIS	3,000/8,000	10,000/10,000	10,000/30,000	PSS	PAN	25
18.A.12	Panhandle Swing Swap Future	PSS	3,000	10,000	10,000	PSS		25

0								
18.A.14 3	Panhandle Fixed Price Swap Future	OPP	8,000	10,000	30,000		PAN	25
18.E.00 6	Option on Panhandle Fixed Price Swap Future	OPP	8,000	10,000	30,000		PAN	25
18.A.02 7	PG&E Citygate Basis Swap Future	PGE	5,000	10,000	20,000	PGE		25
18.A.07 6	PG&E Citygate Index Swap Future	EIS	3,000/5,000	10,000/10,000	10,000/20,000	PIG	PGE	25
18.A.12 1	PG&E Citygate Swing Swap Future	PIG	3,000	10,000	10,000	PIG		25
18.A.02 8	Socal Border Basis Swap Future	SCL	12,500	12,500	50,000	SCL		25
18.A.07 7	Socal Border Index Swap Future	SIS	6,000/12,500	10,000/12,500	10,000/50,000	SSS	SCL	25
18.A.12 2	Socal Border Swing Swap Future	SSS	6,000	10,000	10,000	SSS		25
18.A.14 4	Socal Fixed Price Swap Future	OPS	12,500	12,500	50,000		SCL	25
18.E.00 7	Option on Socal Fixed Price Swap Future	OPS	12,500	12,500	50,000		SCL	25
18.A.02 9	Socal Citygate Basis Swap Future	SCB	2,000	5,000	10,000	SCB		25
18.A.07 8	Socal Citygate Index Swap Future	SCI	1,000/2,000	2,500/5,000	5,000/10,000	SCS	SCB	25
18.A.12 3	Socal Citygate Swing Swap Future	SCS	1,000	2,500	5,000	SCS		25
18.A.03 0	Sonat Basis Swap Future	SON	3,000	10,000	15,000	SON		25
18.A.07 9	Sonat Index Swap Future	SOI	2,000/3,000	10,000/10,000	10,000/15,000	SOS	SON	25
18.A.12 4	Sonat Swing Swap Future	SOS	2,000	10,000	10,000	SOS		25
18.A.03	Southern Star TX OK KS Basis Swap Future	OUB	2,000	2,500	10,000	OUB		25

1								
18.A.08 0	Southern Star TX OK KS Index Swap Future	OUI	1,000/2,000	2,500/2,500	5,000/10,000	OUS	OUB	25
18.A.12 5	Southern Star TX OK KS Swing Swap Future	OUS	1,000	5,000	5,000	OUS		25
18.A.03 2	TCO Basis Swap Future	TCO	4,000	10,000	15,000	TCO		25
18.A.08 1	TCO Index Swap Future	TIS	2,000/4,000	10,000/10,000	10,000/15,000	CGS	TCO	25
18.A.12 6	TCO Swing Swap Future	CGS	2,000	10,000	10,000	CGS		25
18.A.03 3	Tennessee 500L Basis Swap Future	TFL	2,000	10,000	10,000	TFL		25
18.A.08 2	Tennessee 500L Index Swap Future	TFI	2,000	10,000	10,000	TSB	TFL	25
18.A.03 4	Tennessee 800L Basis Swap Future	TSB	1,000	2,000	10,000	TSB		25
18.A.03 5	Tennessee Zone 0 Basis Swap Future	TZZ	2,000	10,000	10,000	TZZ		25
18.A.08 3	Tennessee Zone 0 Index Swap Future	TZI	1,000/2,000	2,500/10,000	5,000/10,000	TZR	TZZ	25
18.A.12 7	Tennessee-Zone 0 Swing Swap Future	TZR	1,000	2,500	5,000	TZR		25
18.A.03 6	TETCO ELA Basis Swap Future	TEB	1,000	10,000	10,000	TEB		25
18.A.08 4	TETCO ELA Index Swap Future	TEI	1,000	10,000	10,000		TEB	25
18.A.03 7	TETCO M3 Basis Swap Future	TMT	7,000	10,000	27,000	TMT		25
18.A.08 5	TETCO M3 Index Swap Future	MTI	3,500/7,000	10,000/10,000	10,000/27,000	TSS	TMT	25
18.A.12 8	TETCO M3 Swing Swap Future	TSS	3,500	10,000	10,000	TSS		25
18.A.03	TETCO STX Basis Swap Future	SXT	1,000	10,000	10,000	SXT		25

8								
18.A.08 6	TETCO STX Index Swap Future	SXI	1,000/1,000	2,500/10,000	5,000/10,000	SXC	SXT	25
18.A.12 9	TETCO STX Swing Swap Future	SXC	1,000	2,500	5,000	SXC		25
18.A.03 9	TETCO WLA Basis Swap Future	TWB	1,000	2,500	5,000	TWB		25
18.A.08 7	TETCO WLA Index Swap Future	TWI	1,000	2,500	5,000		TWB	25
18.A.04 0	TGT Zone 1 Basis Swap Future	TGB	1,000	5,000	7,000	TGB		25
18.A.08 8	TGT Zone 1 Index Swap Future	TGI	1,000/1,000	2,500/5,000	5,000/7,000	TGS	TGB	25
18.A.13 0	TGT Zone 1 Swing Swap Future	TGS	1,000	2,500	5,000	TGS		25
18.A.04 1	TGT Zone SL (FT) Basis Swap Future	ZSL	1,000	10,000	10,000	ZSL		25
18.A.04 2	Transco Station 30 (Zone 1) Basis Swap Future	TTB	1,000	5,000	5,000	TTB		25
18.A.04 3	Transco Station 45 (Zone 2) Basis Swap Future	TNB	1,000	5,000	7,000	TNB		25
18.A.08 9	Transco Station 45 (Zone 2) Index Swap Future	TNI	1,000	5,000	7,000		TNB	25
18.A.04 4	Transco Station 65 (Zone 3) Basis Swap Future	STA	2,000	10,000	10,000	STA		25
18.A.09 0	Transco Station 65 (Zone 3) Index Swap Future	SIA	1,000/2,000	5,000/10,000	5,000/10,000	SSA	STA	25
18.A.13 1	Transco Station 65 (Zone 3) Swing Swap Future	SSA	1,000	5,000	5,000	SSA		25
18.A.04 5	Transco Station 85 (Zone 4) Basis Swap Future	TRZ	2,500	10,000	10,000	TRZ		25
18.A.09 1	Transco Station 85 (Zone 4) Index Swap Future	TRI	2,000/2,500	5,000/10,000	10,000/10,000	TRW	TRZ	25
18.A.13	Transco Station 85 (Zone 4) Swing Swap	TRW	2,000	5,000	10,000	TRW		25

2	Future							
18.A.04 6	Transco Zone 6 (non NY) Basis Swap Future	TPB	3,000	10,000	10,000	TPB		25
18.A.09 2	Transco Zone 6 (non NY) Index Swap Future	TPI	1,000/3,000	5,000/10,000	10,000/10,000	TPS	TPB	25
18.A.13 3	Transco Zone 6 (non NY) Swing Swap Future	TPS	1,000	5,000	10,000	TPS		25
18.A.04 7	Transco Zone 6 (NY) Basis Swap Future	TZS	4,000	10,000	12,000	TZS		25
18.A.09 3	Transco Zone 6 (NY) Index Swap Future	NSI	3,500/4,000	10,000/10,000	10,000/12,000	ZSS	TZS	25
18.A.13 4	Transco Zone 6 (NY) Swing Swap Future	ZSS	3,500	10,000	10,000	ZSS		25
18.A.04 8	Trunkline LA Basis Swap Future	TRL	1,000	5,000	5,000	TRL		25
18.A.04 9	Union Dawn Basis Swap Future	DWN	2,000	10,000	10,000	DWN		25
18.A.05 0	Waha Basis Swap Future	WAH	5,000	10,000	30,000	WAH		25
18.A.09 4	Waha Index Swap Future	WAI	5,000/5,000	10,000/10,000	10,000/30,000	WAS	WAH	25
18.A.13 5	Waha Swing Swap Future	WAS	5,000	10,000	10,000	WAS		25
North American Financial Power								
18.B.12 1	CAISO Palo Verde Day-Ahead Peak Daily Fixed Price Swap Future	CPC	750	2,000	5,000	CPC		25
18.B.00 1	CAISO NP-15 Day-Ahead Peak Fixed Price Swap Future	NPM	1,000	5,000	7,000	NPM		25
18.B.11 9	CAISO NP-15 Day-Ahead Peak Daily Fixed Price Swap Future	DPN	1,000	5,000	7,000	NPM		25
18.B.15 9	CAISO NP-15 Real-Time Off-Peak Daily Fixed Price Swap Future	NRO	7,500	2,000	14,000	NRO		25
18.B.12 0	CAISO NP-15 Real-Time Peak Daily Fixed Price Swap Future	NRP	750	2,000	5,000	NRP		25

18.B.06 3	CAISO SP-15 Day-Ahead Off-Peak Fixed Price Swap Future	OFF	29,000	50,000	80,000	OFF		25
18.B.16 0	CAISO SP-15 Day-Ahead Off-Peak Daily Fixed Price Swap Future	SQP	29,000	50,000	80,000	OFF		25
18.B.06 2	CAISO NP-15 Day-Ahead Off-Peak Fixed Price Swap Future	ONP	12,000	40,000	60,000	ONP		25
18.B.15 8	CAISO NP-15 Day-Ahead Off-Peak Daily Fixed Price Swap Future	UNP	12,000	40,000	60,000	ONP		25
18.B.00 3	CAISO SP-15 Day-Ahead Peak Mini Fixed Price Swap Future	SPY	75,000	150,000	375,000	SPM		25
18.E.01 8	Option on CAISO SP-15 Day-Ahead Peak Mini Fixed Price Swap Future	SPY	75,000	150,000	375,000	SPM		25
18.E.01 7	Option on CAISO SP-15 Day-Ahead Peak Fixed Price Swap Future	SPM	3,000	6,000	15,000	SPM		25
18.B.12 2	CAISO SP-15 Day-Ahead Peak Daily Fixed Price Swap Future	SDP	3,000	6,000	15,000	SPM		25
18.E.02 8	Option on CAISO SP-15 Day-Ahead Peak Daily Fixed Price Swap Future	SDP	3,000	6,000	15,000	SPM		25
18.B.00 2	CAISO SP-15 Day-Ahead Peak Fixed Price Swap Future	SPM	3,000	6,000	15,000	SPM		25
18.B.16 1	CAISO SP-15 Real-Time Off-Peak Daily Fixed Price Swap Future	SRO	750	2,400	5,000	SRO		25
18.B.12 3	CAISO SP-15 Real-Time Peak Daily Fixed Price Swap Future	SRP	750	2,000	5,000	SRP		25
18.B.00 6	ERCOT Houston Load Zone Real-Time Peak Fixed Price Swap Future	EDH	12,500	62,500	87,500	EDH		25
18.B.01 0	ERCOT North Load Zone Real-Time Peak Fixed Price Swap Future	EDN	15,000	75,000	105,000	EDN		25
18.B.01 3	ERCOT South Load Zone Real-Time Peak Fixed Price Swap Future	EDS	5,000	25,000	35,000	EDS		25
18.B.01 6	ERCOT West Load Zone Real-Time Peak Fixed Price Swap Future	EDW	6,250	30,000	43,750	EDW		25
18.B.00 4	ERCOT Houston 345KV Real-Time Peak Fixed Price Swap Future	ERH	750	1,500	5,000	ERH		25

18.B.12 5	ERCOT Houston 345KV Real-Time Peak Daily Fixed Price Swap Future	EHD	750	1,500	5,000	ERH		25
18.B.12 8	ERCOT North 345 KV Hub Real-Time Peak Daily Look Back Fixed Price Swap Future	ENO	1,000	2,000	5,000	ERN		25
18.E.02 9	Option on ERCOT North 345 KV Hub Real-Time Peak Daily Look Back Fixed Price Swap Future	ENO	1,000	2,000	5,000	ERN		25
18.E.01 9	Option on ERCOT North 345KV Real-Time Peak Fixed Price Swap Future	ERN	1,000	2,000	5,000	ERN		25
18.B.00 8	ERCOT North 345KV Real-Time Peak Fixed Price Swap Future	ERN	1,000	2,000	5,000	ERN		25
18.B.12 9	ERCOT North 345KV Real-Time Peak Daily Fixed Price Swap Future	END	1,000	2,000	5,000	ERN		25
18.B.01 1	ERCOT South 345KV Real-Time Peak Fixed Price Swap Future	ERS	750	2,000	5,000	ERS		25
18.B.13 2	ERCOT South 345KV Real-Time Peak Daily Fixed Price Swap Future	ESD	750	2,000	5,000	ERS		25
18.B.13 5	ERCOT West 345KV Real-Time Peak Daily Fixed Price Fixed Price Swap Future	EWD	280 750	2,000	5,000	ERW		25
18.B.01 4	ERCOT West 345KV Real-Time Peak Fixed Price Swap Future	ERW	280 750	2,000	5,000	ERW		25
18.B.00 7	ERCOT North 345KV Day-Ahead Peak Fixed Price Swap Future	EVN	750	3,750	5,250	EVN		25
18.B.12 7	ERCOT North 345 KV Hub Day-Ahead Peak Daily Fixed Price Swap Future	NDA	750	3,750	5,250	EVN		25
18.B.12 4	ERCOT Houston 345 KV Hub Day-Ahead Peak Daily Fixed Price Swap Future	HEA	750	2,500	5,000	HEA		25
18.B.06 5	ERCOT Houston 345KV Real-Time Off-Peak Fixed Price Fixed Price Swap Future	HEB	40,000	200,000	300,000	HEB		25
18.B.16 2	ERCOT Houston 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Swap Future	HEC	7,500	10,000	14,000	HEC		25
18.B.12 6	ERCOT Houston Load Zone Day-Ahead Peak Daily Fixed Price Swap Future	HZA	12,500	62,500	87,500	HZB		25
18.B.00	ERCOT Houston Load Zone Day-Ahead Peak	HZB	12,500	62,500	87,500	HZB		25

5	Fixed Price Swap Future							
18.B.16 4	ERCOT Houston Load Zone Day-Ahead Off-Peak Daily Fixed Price Swap Future	HZC	40,000	200,000	280,000	HZD		25
18.B.06 6	ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Swap Future	HZD	40,000	200,000	280,000	HZD		25
18.B.16 6	ERCOT North 345KV Real-Time Off-Peak Daily Fixed Price Swap Future	NED	1,700	2,000	9,000	NEB		25
18.B.06 8	ERCOT North 345KV Real-Time Off-Peak Fixed Price Fixed Price Swap Future	NEB	17,000	20,000	90,000	NEB		25
18.B.06 4	ERCOT Houston 345KV Day-Ahead Off-Peak Fixed Price Fixed Price Swap Future	NEV	2,500	12,500	17,500	NEV		25
18.B.16 5	ERCOT North 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Swap Future	NDC	2,500	12,500	17,500	NEV		25
18.B.13 0	ERCOT North Load Zone Day-Ahead Peak Daily Fixed Price Swap Future	NZA	15,000	75,000	105,000	NZB		25
18.B.00 9	ERCOT North Load Zone Day-Ahead Peak Fixed Price Swap Future	NZB	15,000	75,000	105,000	NZB		25
18.B.16 7	ERCOT North Load Zone Day-Ahead Off-Peak Daily Fixed Price Swap Future	NZC	50,000	250,000	350,000	NZD		25
18.B.06 9	ERCOT North Load Zone Day-Ahead Off-Peak Fixed Price Swap Future	NZD	50,000	250,000	350,000	NZD		25
18.B.06 7	ERCOT Houston Load Zone Real-Time Off-Peak Fixed Price Swap Future	OEH	40,000	200,000	280,000	OEH		25
18.B.16 3	ERCOT Houston 345KV Real-Time Off-Peak Daily Fixed Price Swap Future	HED	4,000	20,000	28,000	OEH		25
18.B.07 0	ERCOT North Load Zone Real-Time Off-Peak Fixed Price Swap Future	OEN	50,000	250,000	350,000	OEN		25
18.B.07 3	ERCOT South Load Zone Real-Time Off-Peak Fixed Price Swap Future	OES	15,000	75,000	105,000	OES		25
18.B.07 6	ERCOT West Load Zone Real-Time Off-Peak Fixed Price Swap Future	OEW	20,000	100,000	140,000	OEW		25
18.B.13 1	ERCOT South 345 KV Hub Day-Ahead Peak Daily Fixed Price Swap Future	SEA	750	2,000	5,000	SEA		25
18.B.16	ERCOT South 345KV Real-Time Off-Peak	SED	1,500	7,500	10,000	SEB		25

9	Daily Fixed Price Swap Future							
18.B.07 1	ERCOT South 345KV Real-Time Off-Peak Fixed Price Fixed Price Swap Future	SEB	15,000	75,000	100,000	SEB		25
18.B.16 8	ERCOT South 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Swap Future	SEC	7,500	3,750	14,000	SEC		25
18.B.13 3	ERCOT South Load Zone Day-Ahead Peak Daily Fixed Price Swap Future	SZA	5,000	25,000	35,000	SZB		25
18.B.01 2	ERCOT South Load Zone Day-Ahead Peak Fixed Price Swap Future	SZB	5,000	25,000	35,000	SZB		25
18.B.17 0	ERCOT South Load Zone Day-Ahead Off-Peak Daily Fixed Price Swap Future	SZC	15,000	75,000	105,000	SZD		25
18.B.07 2	ERCOT South Load Zone Day-Ahead Off-Peak Fixed Price Swap Future	SZD	15,000	75,000	105,000	SZD		25
18.B.13 4	ERCOT West 345 KV Hub Day-Ahead Peak Daily Fixed Price Swap Future	WEA	750	2,000	5,000	WEA		25
18.B.17 2	ERCOT West 345KV Real-Time Off-Peak Daily Fixed Price Swap Future	WED	2,000	10,000	15,000	WEB		25
18.B.07 4	ERCOT West 345KV Real-Time Off-Peak Fixed Price Fixed Price Swap Future	WEB	20,000	100,000	150,000	WEB		25
18.B.17 1	ERCOT West 345 KV Hub Day-Ahead Off-Peak Daily Fixed Price Swap Future	WEC	7,500	5,000	14,000	WEC		25
18.B.13 6	ERCOT West Load Zone Day-Ahead Peak Daily Fixed Price Swap Future	WZA	6,250	30,000	43,750	WZB		25
18.B.01 5	ERCOT West Load Zone Day-Ahead Peak Fixed Price Swap Future	WZB	6,250	30,000	43,750	WZB		25
18.B.17 3	ERCOT West Load Zone Day-Ahead Off-Peak Daily Fixed Price Swap Future	WZC	20,000	100,000	140,000	WZD		25
18.B.07 5	ERCOT West Load Zone Day-Ahead Off-Peak Fixed Price Swap Future	WZD	20,000	100,000	140,000	WZD		25
18.B.07 7	ISO New England Connecticut Day-Ahead Off-Peak Fixed Price Swap Future	ICO	40,000	200,000	250,000	ICO		25
18.B.01 7	ISO New England Connecticut Day-Ahead Peak Fixed Price Swap Future	ICP	10,000	50,000	70,000	ICP		25
18.B.01	ISO New England Maine Day-Ahead Peak	IEB	5,000	25,000	35,000	IEB		25

8	Fixed Price Swap Future							
18.B.07 8	ISO New England Maine Day-Ahead Off-Peak Fixed Price Swap Future	IED	15,000	75,000	100,000	IED		25
18.B.02 3	ISO New England New Hampshire Day-Ahead Peak Fixed Price Swap Future	IHB	5,000	25,000	35,000	IHB		25
18.B.08 3	ISO New England New Hampshire Day-Ahead Off-Peak Fixed Price Swap Future	IHD	15,000	75,000	100,000	IHD		25
18.B.02 4	ISO New England SE Massachusetts Day-Ahead Peak Fixed Price Swap Future	IMB	5,000	25,000	35,000	IMB		25
18.B.08 4	ISO New England SE Massachusetts Day-Ahead Off-Peak Fixed Price Swap Future	IMD	20,000	100,000	125,000	IMD		25
18.B.02 2	ISO New England NE Massachusetts Day-Ahead Peak Fixed Price Swap Future	INB	10,000	50,000	70,000	INB		25
18.B.08 2	ISO New England NE Massachusetts Day-Ahead Off-Peak Fixed Price Swap Future	IND	40,000	200,000	250,000	IND		25
18.B.02 5	ISO New England West Central Massachusetts Day-Ahead Peak Fixed Price Swap Future	IWB	10,000	50,000	70,000	IWB		25
18.B.08 5	ISO New England West Central Massachusetts Day-Ahead Off-Peak Fixed Price Swap Future	IWD	20,000	100,000	125,000	IWD		25
18.E.03 6	Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Swap Future	NEX	800 1,300	2,000	10,000	NEP		25
18.B.01 9	ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Swap Future	NEX	800 1,300	2,000	10,000	NEP		25
18.B.02 1	ISO New England Massachusetts Hub Day-Ahead Peak Mini Fixed Price Swap Future	NEM	40,000 65,000	100,000	500,000	NEP		25
18.E.03 0	Option on ISO New England Massachusetts Hub Day-Ahead Peak Daily Fixed Price Swap Future	EDP	800 1,300	2,000	10,000	NEP		25
18.B.13	ISO New England Massachusetts Hub Day-	EDP	800 1,300	2,000	10,000	NEP		25

7	Ahead Peak Daily Fixed Price Swap Future							
18.E.020	Option on ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Swap Future	NEP	800 1,300	2,000	10,000	NEP		25
18.B.020	ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Swap Future	NEP	800 1,300	2,000	10,000	NEP		25
18.B.081	ISO New England Massachusetts Hub Day-Ahead Off-Peak Mini Fixed Price Swap Future	NOM	140,000 160,000	300,000	800,000	NOP		25
18.E.035	Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One Time Fixed Price Swap Future	NOC	14,000 16,000	30,000	80,000	NOP		25
18.B.079	ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One Time Fixed Price Swap Future	NOC	14,000 16,000	30,000	80,000	NOP		25
18.B.080	ISO New England Massachusetts Hub Day-Ahead Off-Peak Fixed Price Swap Future	NOP	14,000 16,000	30,000	80,000	NOP		25
18.B.174	ISO New England Massachusetts Hub Day-Ahead Off-Peak Daily Fixed Price Swap Future	POP	14,000 16,000	30,000	80,000	NOP		25
18.B.138	Mid-Columbia Day-Ahead Peak Daily Fixed Price Swap Future	MPD	2,000	13,000	13,000	MDC		25
18.E.031	Option on Mid-Columbia Day-Ahead Peak Daily Fixed Price Swap Future	MPD	2,000	13,000	13,000	MDC		25
18.B.026	Mid-Columbia Day-Ahead Peak Fixed Price Swap Future	MDC	2,000	13,000	13,000	MDC		25
18.E.021	Option on Mid-Columbia Day-Ahead Peak Fixed Price Swap Future	MDC	2,000	13,000	13,000	MDC		25
18.B.027	Mid-Columbia Day-Ahead Peak Mini Fixed Price Swap Future	MDF	50,000	325,000	325,000	MDC		25
18.E.022	Option on Mid-Columbia Day-Ahead Peak Mini Fixed Price Swap Future	MDF	50,000	325,000	325,000	MDC		25
18.B.08	Mid-Columbia Day-Ahead Off-Peak Fixed	OMC	27,000	130,000	130,000	OMC		25

6	Price Swap Future							
18.B.17 5	Mid-Columbia Day-Ahead Off-Peak Daily Fixed Price Swap Future	MXO	27,000	130,000	130,000	OMC		25
18.B.14 1	MISO Indiana Hub Real-Time Peak Daily Look Back Fixed Price Swap Future	IDO	750	2,000	10,000	CIN		25
18.E.03 2	Option on MISO Indiana Hub Real-Time Peak Daily Look Back Fixed Price Swap Future	IDO	750	2,000	10,000	CIN		25
18.B.03 1	MISO Indiana Hub Real-Time Peak Mini Fixed Price Swap Future	MCG	37,500	100,000	500,000	CIN		25
18.E.02 3	Option on MISO Indiana Hub Real-Time Peak Mini Fixed Price Swap Future	MCG	37,500	100,000	500,000	CIN		25
18.B.03 0	MISO Indiana Hub Real-Time Peak Fixed Price Swap Future	CIN	750	2,000	10,000	CIN		25
18.E.02 4	Option on MISO Indiana Hub Real-Time Peak Fixed Price Swap Future	CIN	750	2,000	10,000	CIN		25
18.B.14 0	MISO Indiana Hub Real-Time Peak Daily Fixed Price Swap Future	IDP	750	2,000	10,000	CIN		25
18.B.08 9	MISO Indiana Hub Real-Time Off-Peak Fixed Price Swap Future	CPO	7,000	20,000	30,000	CPO		25
18.B.17 7	MISO Indiana Hub Real-Time Off-Peak Daily Fixed Price Swap Future	IOP	7,000	20,000	30,000	CPO		25
18.B.13 9	MISO Indiana Hub Day-Ahead Peak Daily Fixed Price Swap Future	MDA	400	1,500	2,500	MCC		25
18.B.02 9	MISO Indiana Hub Day-Ahead Peak Fixed Price Swap Future	MCC	20,000	75,000	125,000	MCC		25
18.B.17 6	MISO Indiana Hub Day-Ahead Off-Peak Daily Fixed Price Swap Future	MOD	6,000	10,000	42,000	MCD		25
18.B.08 8	MISO Indiana Hub Day-Ahead Off-Peak Fixed Price Swap Future	MCD	60,000	100,000	420,000	MCD		25
18.B.02 8	MISO Illinois Hub Day-Ahead Peak Fixed Price Swap Future	MLB	3,750	20,000	25,000	MLB		25
18.B.08 7	MISO Illinois Hub Day-Ahead Off-Peak Fixed Price Swap Future	MLD	10,000	50,000	70,000	MLD		25
18.B.09	NYISO Zone A Day-Ahead Off-Peak Fixed	AOP	8,000	14,700	30,000	AOP		25

0	Price Swap Future						
18.B.17 8	NYISO Zone A Day-Ahead Off-Peak Daily Fixed Price Swap Future	APO	8,000	14,700	30,000	AOP	25
18.B.03 2	NYISO Zone A Day-Ahead Peak Fixed Price Swap Future	NAY	1,500	2,000	5,000	NAY	25
18.B.14 2	NYISO Zone A Day-Ahead Peak Daily Fixed Price Swap Future	ADP	1,500	2,000	5,000	NAY	25
18.B.09 3	NYISO Zone G Day-Ahead Off-Peak Fixed Price Swap Future	NGO	4,000-5,000	10,000	30,000	NGO	25
18.B.17 9	NYISO Zone G Day-Ahead Off-Peak Daily Fixed Price Swap Future	NOD	4,000-5,000	10,000	30,000	NGO	25
18.B.03 5	NYISO Zone G Day-Ahead Peak Fixed Price Swap Future	NGY	200-750	2,000	5,000	NGY	25
18.B.14 3	NYISO Zone G Day-Ahead Peak Daily Fixed Price Swap Future	GDP	200-750	2,000	5,000	NGY	25
18.B.09 4	NYISO Zone J Day-Ahead Off-Peak Fixed Price Swap Future	NJO	4,000	20,000	29,400	NJO	25
18.B.18 0	NYISO Zone J Day-Ahead Off-Peak Daily Fixed Price Swap Future	NOJ	4,000	20,000	29,400	NJO	25
18.B.03 6	NYISO Zone J Day-Ahead Peak Fixed Price Swap Future	NJY	750	2,000	5,000	NJY	25
18.B.14 4	NYISO Zone J Day-Ahead Peak Daily Fixed Price Swap Future	JDP	750	2,000	5,000	NJY	25
18.B.03 3	NYISO Zone C Day-Ahead Peak Fixed Price Swap Future	ZCB	5,000	25,000	35,000	ZCB	25
18.B.09 1	NYISO Zone C Day-Ahead Off-Peak Fixed Price Swap Future	ZCD	15,000	75,000	100,000	ZCD	25
18.B.03 4	NYISO Zone F Day-Ahead Peak Fixed Price Swap Future	ZFB	10,000	50,000	70,000	ZFB	25
18.B.09 2	NYISO Zone F Day-Ahead Off-Peak Fixed Price Swap Future	ZFD	40,000	200,000	250,000	ZFD	25
18.B.09 5	Palo Verde Day-Ahead Off-Peak Fixed Price Swap Future	OVP	12,000	50,000	80,000	OVP	25
18.B.18	Palo Verde Day-Ahead Off-Peak Daily Swap	QVP	12,000	50,000	80,000	OVP	25

1	Future							
18.B.03 7	Palo Verde Day-Ahead Peak Fixed Price Swap Future	PVM	1,000	2,000	10,000	PVM		25
18.B.14 5	Palo Verde Day-Ahead Peak Daily Fixed Price Swap Future	VDP	1,000	2,000	10,000	PVM		25
18.B.14 6	PJM AEP Dayton Hub Day-Ahead Peak Daily Fixed Price Swap Future	ADA	25,000	37,500	70,000	ADB		25
18.B.03 9	PJM AEP Dayton Hub Day-Ahead Peak Fixed Price Swap Future	ADB	25,000	37,500	70,000	ADB		25
18.B.09 7	PJM AEP Dayton Hub Day-Ahead Off-Peak Fixed Price Swap Future	ADD	60,000	125,000	175,000	ADD		25
18.B.18 2	PJM AEP Dayton Hub Day-Ahead Off-Peak Daily Fixed Price Swap Future	ADC	60,000	125,000	175,000	ADD		25
18.B.09 9	PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Swap Future	AOD	12,000	25,000	60,000	AOD		25
18.B.18 3	PJM AEP Dayton Hub Real-Time Off-Peak Daily Fixed Price Swap Future	ADO	12,000	25,000	60,000	AOD		25
18.B.09 8	PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Swap Future	ARZ	12,000	25,000	60,000	AOD		25
18.E.05 1	Calendar One Time Option on PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Swap Future	ARZ	12,000	25,000	60,000	AOD		25
18.E.05 0	Option on PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Swap Future	AOD	12,000	25,000	60,000	AOD		25
18.B.04 3	PJM BGE Zone Day-Ahead Peak Fixed Price Swap Future	BGY	10,000	50,000	70,000	BGY		25
18.B.10 1	PJM BGE Zone Day-Ahead Off-Peak Fixed Price Swap Future	BGZ	40,000	200,000	250,000	BGZ		25
18.B.10 2	PJM ComEd Zone Day-Ahead Off-Peak Fixed Price Swap Future	CEO	40,000	200,000	250,000	CEO		25
18.B.04 4	PJM ComEd Zone Day-Ahead Peak Fixed Price Swap Future	CEP	10,000	50,000	70,000	CEP		25
18.B.15	PJM JCPL Zone Day-Ahead Peak Daily Fixed	JCA	10,000	35,000	45,000	JCB		25

0	Price Swap Future							
18.B.048	PJM JCPL Zone Day-Ahead Peak Fixed Price Swap Future	JCB	10,000	35,000	45,000	JCB		25
18.B.185	PJM JCPL Zone Day-Ahead Off-Peak Daily Fixed Price Swap Future	JCC	40,000	80,000	100,000	JCD		25
18.B.106	PJM JCPL Zone Day-Ahead Off-Peak Fixed Price Swap Future	JCD	40,000	80,000	100,000	JCD		25
18.B.147	PJM AEP Dayton Hub Real-Time Peak Daily Fixed Price Swap Future	DDP	1,000	2,000	5,000	MSO		25
18.B.041	PJM AEP Dayton Hub Real-Time Peak Fixed Price Swap Future	MSO	1,000	2,000	5,000	MSO		25
18.B.040	PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Swap Future	ARY	1,000	2,000	5,000	MSO		25
18.E.052	Calendar One Time Option on PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Swap Future	ARY	1,000	2,000	5,000	MSO		25
18.E.049	Option on PJM AEP Dayton Hub Real-Time Peak Fixed Price Swap Future	MSO	1,000	2,000	5,000	MSO		25
18.E.033	Option on PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Swap Future	DDO	1,000	2,000	5,000	MSO		25
18.B.148	PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Swap Future	DDO	1,000	2,000	5,000	MSO		25
18.B.151	PJM NI Hub Day-Ahead Peak Daily Fixed Price Swap Future	NIA	25,000	125,000	187,500	NIB		25
18.B.050	PJM NI Hub Day-Ahead Peak Fixed Price Swap Future	NIB	25,000	125,000	187,500	NIB		25
18.B.186	PJM NI Hub Day-Ahead Off-Peak Daily Fixed Price Swap Future	NIC	100,000	500,000	625,000	NID		25
18.B.108	PJM NI Hub Day-Ahead Off-Peak Fixed Price Swap Future	NID	100,000	500,000	625,000	NID		25
18.B.187	PJM NI Hub Real-Time Off-Peak Daily Fixed Price Swap Future	NDO	12,000	49,000	78,400	NIO		25

18.B.10 9	PJM NI Hub Real-Time Off-Peak Fixed Price Swap Future	NIO	12,000	49,000	78,400	NIO		25
18.E.03 7	Calendar One Time Option on PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Swap Future	PWC	30,000	57,000	150,000	OPJ		25
18.B.11 6	PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Swap Future	PWC	30,000	57,000	150,000	OPJ		25
18.B.11 8	PJM Western Hub Real-Time Off-Peak Mini Fixed Price Swap Future	OMI	300,000	570,000	1,500,000	OPJ		25
18.E.02 7	Option on PJM Western Hub Real-Time Off-Peak Fixed Price Swap Future	OPJ	30,000	57,000	150,000	OPJ		25
18.B.19 1	PJM Western Hub Real-Time Off-Peak Daily Fixed Price Swap Future	ODP	30,000	57,000	150,000	OPJ		25
18.B.11 7	PJM Western Hub Real-Time Off-Peak Fixed Price Swap Future	OPJ	30,000	57,000	150,000	OPJ		25
18.B.11 0	PJM PECO Zone Day-Ahead Off-Peak Fixed Price Swap Future	PCO	40,000	80,000	100,000	PCO		25
18.B.05 2	PJM PECO Zone Day-Ahead Peak Fixed Price Swap Future	PCP	10,000	35,000	45,000	PCP		25
18.B.14 9	PJM Eastern Hub Day-Ahead Peak Daily Fixed Price Swap Future	PEA	10,000	35,000	45,000	PEB		25
18.B.04 7	PJM Eastern Hub Day-Ahead Peak Fixed Price Swap Future	PEB	10,000	35,000	45,000	PEB		25
18.B.18 4	PJM Eastern Hub Day-Ahead Off-Peak Daily Fixed Price Swap Future	PEC	40,000	80,000	100,000	PED		25
18.B.10 5	PJM Eastern Hub Day-Ahead Off-Peak Fixed Price Swap Future	PED	40,000	80,000	100,000	PED		25
18.B.15 5	PJM Western Hub Day-Ahead Peak Daily Fixed Price Swap Future	PDA	740	1,000	2,600	PJC		25
18.B.05 7	PJM Western Hub Day-Ahead Peak Fixed Price Swap Future	PJC	37,000	50,000	130,000	PJC		25
18.B.19 0	PJM Western Hub Day-Ahead Off-Peak Daily Fixed Price Swap Future	PDO	10,400	12,000	38,000	PJD		25

18.B.11 5	PJM Western Hub Day-Ahead Off-Peak Fixed Price Swap Future	PJD	104,000	120,000	380,000	PJD		25
18.B.05 8	PJM Western Hub Real-Time Peak Calendar Year One Time Fixed Price Swap Future	PMX	3,000	5,000	15,000	PJM		25
18.E.03 8	Calendar One Time Option on PJM Western Hub Real-Time Peak Calendar Year One Time Fixed Price Swap Future	PMX	3,000	5,000	15,000	PJM		25
18.B.06 1	PJM Western Hub Real-Time Peak Planning Year One Time Fixed Price Swap Future	PWP	3,000	5,000	15,000	PJM		25
18.E.03 9	Planning Year One Time Option on PJM Western Hub Real-Time Peak Planning Year One Time Fixed Price Swap Future	PWP	3,000	5,000	15,000	PJM		25
18.E.03 4	Option on PJM Western Hub Real-Time Peak Daily Look Back Fixed Price Swap Future	PDQ	3,000	5,000	15,000	PJM		25
18.B.06 0	PJM Western Hub Real-Time Peak Mini Fixed Price Swap Future	PMI	150,000	250,000	750,000	PJM		25
18.E.02 6	Option on PJM Western Hub Real-Time Peak Mini Fixed Price Swap Future	PMI	150,000	250,000	750,000	PJM		25
18.B.05 9	PJM Western Hub Real-Time Peak Fixed Price Swap Future	PJM	3,000	5,000	15,000	PJM		25
18.B.15 6	PJM Western Hub Real-Time Peak Daily Fixed Price Swap Future	PDP	3,000	5,000	15,000	PJM		25
18.B.15 7	PJM Western Hub Real-Time Peak Daily Look Back Fixed Price Swap Future	PDQ	3,000	5,000	15,000	PJM		25
18.E.02 5	Option on PJM Western Hub Real-Time Peak Fixed Price Swap Future	PJM	3,000	5,000	15,000	PJM		25
18.B.04 9	PJM METED Zone Day-Ahead Peak Fixed Price Swap Future	PMB	10,000	35,000	45,000	PMB		25
18.B.10 7	PJM METED Zone Day-Ahead Off-Peak Fixed Price Swap Future	PMD	40,000	80,000	200,000	PMD		25
18.B.05 1	PJM NI Hub Real-Time Peak Fixed Price Swap Future	PNL	800	4,200	5,250	PNL		25
18.B.15 2	PJM NI Hub Real-Time Peak Daily Fixed Price Swap Future	NDP	800	4,200	5,250	PNL		25

18.B.15 3	PJM PEPCO Zone Day-Ahead Peak Daily Fixed Price Swap Future	PPE	10,000	35,000	45,000	PPF		25
18.B.05 4	PJM PEPCO Zone Day-Ahead Peak Month Fixed Price Swap Future	PPF	10,000	35,000	45,000	PPF		25
18.B.18 8	PJM PEPCO Zone Day-Ahead Off-Peak Daily Fixed Price Swap Future	PPG	40,000	80,000	100,000	PPH		25
18.B.11 2	PJM PEPCO Zone Day-Ahead Off-Peak Fixed Price Swap Future	PPH	40,000	80,000	100,000	PPH		25
18.B.11 3	PJM PPL Zone Day-Ahead Off-Peak Fixed Price Swap Future	PPO	40,000	80,000	100,000	PPO		25
18.B.05 5	PJM PPL Zone Day-Ahead Peak Fixed Price Swap Future	PPP	10,000	35,000	45,000	PPP		25
18.B.04 6	PJM Duquesne Zone Day-Ahead Peak Fixed Price Swap Future	PQB	5,000	25,000	35,000	PQB		25
18.B.10 4	PJM Duquesne Zone Day-Ahead Off-Peak Fixed Price Swap Future	PQD	15,000	75,000	100,000	PQD		25
18.B.15 4	PJM PSEG Day-Ahead Peak Daily Fixed Price Swap Future	PSC	10,000	35,000	50,000	PSA		25
18.B.05 6	PJM PSEG Day-Ahead Peak Fixed Price Swap Future	PSA	10,000	35,000	50,000	PSA		25
18.B.18 9	PJM PSEG Day-Ahead Off-Peak Daily Fixed Price Swap Future	PSD	40,000	80,000	170,000	PSB		25
18.B.11 4	PJM PSEG Day-Ahead Off-Peak Fixed Price Swap Future	PSB	40,000	80,000	170,000	PSB		25
18.B.09 6	PJM AECO Zone Day-Ahead Off-Peak Fixed Price Swap Future	PTD	10,000 750	35,000 2,000	45,000 5,000	PTD PTB		25
18.B.03 8	PJM AECO Zone Day-Ahead Peak Fixed Price Swap Future	PTB	750	2,000	5,000	PTB		25
18.B.04 2	PJM APS Zone Day-Ahead Peak Fixed Price Swap Future	PUB	10,000	50,000	70,000	PUB		25
18.B.10 0	PJM APS Zone Day-Ahead Off-Peak Fixed Price Swap Future	PUD	40,000	200,000	250,000	PUD		25
18.B.04 5	PJM DPL Zone Day-Ahead Peak Fixed Price Swap Future	PXB	10,000	50,000	70,000	PXB		25

18.B.10 3	PJM DPL Zone Day-Ahead Off-Peak Fixed Price Swap Future	PXD	40,000	80,000	100,000	PXD		25
18.B.05 3	PJM PENELEC Zone Day-Ahead Peak Fixed Price Swap Future	PZB	10,000	35,000	45,000	PZB		25
18.B.11 1	PJM PENELEC Zone Day-Ahead Off-Peak Fixed Price Swap Future	PZD	40,000	150,000	200,000	PZD		25
Physical Environmental								
18.D.00 3	Climate Action Reserve Future	CCS	100	500	1,000	CCS		25
18.E.04 2	Option on Climate Action Reserve Future	CCS	100	500	1,000	CCS		25
18.D.00 3	Climate Action Reserve Vintage 2009 Future	CCH	100	500	1,000	CCH		25
18.D.00 3	Climate Action Reserve Vintage 2010 Future	CCI	100	500	1,000	CCI		25
18.D.00 3	Climate Action Reserve Vintage 2011 Future	CCJ	100	500	1,000	CCJ		25
18.D.00 3	Climate Action Reserve Vintage 2012 Future	CCK	100	500	1,000	CCK		25
18.D.00 2	Carbon Financial Instrument, United States, Future	CFS	5,000	10,000	15,000	CFS		25
18.E.04 1	Option on Carbon Financial Instrument, United States, Future	CFS	5,000	10,000	15,000	CFS		25
18.D.00 4	Connecticut Compliance Renewable Energy Certificates Class 1 Future	CTR	1,000	6,000	12,000	CTR		25
18.D.00 9	Massachusetts Compliance Renewable Energy Certificates Class 1 Future	MCR	1,000	6,000	12,000	MCR		25
18.D.01 0	New Jersey Compliance Renewable Energy Certificates Class 1 Future	NJR	1,000	8,000	16,000	NJR		25
18.D.01 1	Regional Greenhouse Gas Initiative Vintage 2009 Future	RGH	1,500	3,000	6,000	RGH		25
18.E.04 7	Option on Regional Greenhouse Gas Initiative Vintage 2009 Future	RGH	1,500	3,000	6,000	RGH		25
18.D.01	Regional Greenhouse Gas Initiative Vintage	RGI	1,500	3,000	6,000	RGI		25

1	2010 Future							
18.E.04 7	Option on Regional Greenhouse Gas Initiative Vintage 2010 Future	RGI	1,500	3,000	6,000	RGI		25
18.D.01 1	Regional Greenhouse Gas Initiative Vintage 2011 Future	RGJ	1,500	3,000	6,000	RGJ		25
18.E.04 7	Option on Regional Greenhouse Gas Initiative Vintage 2011 Future	RGJ	1,500	3,000	6,000	RGJ		25
18.D.01 1	Regional Greenhouse Gas Initiative Vintage 2012 Future	RGK	2,000	4,000	8,000	RGK		25
18.E.04 7	Option on Regional Greenhouse Gas Initiative Vintage 2012 Future	RGK	2,000	4,000	8,000	RGK		25
18.D.01 2	Sulfur Financial Instrument Vintage 2009 Future	SFH	8,000	20,000	40,000	SFH		25
18.E.04 8	Option on Sulfur Financial Instrument Vintage 2009 Future	SFH	8,000	20,000	40,000	SFH		25
18.D.01 2	Sulfur Financial Instrument Vintage 2010 Future	SFI	8,000	20,000	40,000	SFI		25
18.E.04 8	Option on Sulfur Financial Instrument Vintage 2010 Future	SFI	8,000	20,000	40,000	SFI		25
18.D.01 2	Sulfur Financial Instrument Vintage 2011 Future	SFJ	8,000	20,000	40,000	SFJ		25
18.E.04 8	Option on Sulfur Financial Instrument Vintage 2011 Future	SFJ	8,000	20,000	40,000	SFJ		25
18.D.01 2	Sulfur Financial Instrument Vintage 2012 Future	SFK	8,000	20,000	40,000	SFK		25
18.E.04 8	Option on Sulfur Financial Instrument Vintage 2012 Future	SFK	8,000	20,000	40,000	SFK		25
18.D.01 2	Sulfur Financial Instrument Vintage 2013 Future	SFL	8,000	20,000	40,000	SFL		25
18.E.04 8	Option on Sulfur Financial Instrument Vintage 2013 Future	SFL	8,000	20,000	40,000	SFL		25
18.D.01 2	Sulfur Financial Instrument Vintage 2014 Future	SFM	8,000	20,000	40,000	SFM		25
18.E.04	Option on Sulfur Financial Instrument	SFM	8,000	20,000	40,000	SFM		25

8	Vintage 2014 Future							
18.D.01 2	Sulfur Financial Instrument Vintage 2015 Future	SFN	8,000	20,000	40,000	SFN		25
18.E.04 8	Option on Sulfur Financial Instrument Vintage 2015 Future	SFN	8,000	20,000	40,000	SFN		25
18.D.00 1	California Carbon Allowance Vintage 2013 Future	CAL	5,000	15,000	30,000	CAL		25
18.E.04 0	Option on California Carbon Allowance Vintage 2013 Future	CAL	5,000	15,000	30,000	CAL		25
18.D.00 1	California Carbon Allowance Vintage 2014 Future	CAM	5,000	15,000	30,000	CAM		25
18.E.04 0	Option on California Carbon Allowance Vintage 2014 Future	CAM	5,000	15,000	30,000	CAM		25
18.D.00 1	California Carbon Allowance Vintage 2015 Future	CAN	5,000	15,000	30,000	CAN		25
18.E.04 0	Option on California Carbon Allowance Vintage 2015 Future	CAN	5,000	15,000	30,000	CAN		25
18.D.00 7	Cross State Air Pollution TR SO2 Group 1 Allowance Future	SOK	3,000	6,000	12,000	SOK		25
18.E.04 5	Option on Cross State Air Pollution TR SO2 Group 1 Allowance Future	SOK	3,000	6,000	12,000	SOK		25
18.D.00 8	Cross State Air Pollution TR SO2 Group 2 Allowance Future	STK	1,500	3,000	6,000	STK		25
18.E.04 6	Option on Cross State Air Pollution TR SO2 Group 2 Allowance Future	STK	1,500	3,000	6,000	STK		25
18.D.00 5	Cross State Air Pollution TR NOx Annual Allowance Future	NAK	5,000	10,000	15,000	NAK		25
18.E.04 3	Option on Cross State Air Pollution TR NOx Annual Allowance Future	NAK	5,000	10,000	15,000	NAK		25
18.D.00 6	Cross State Air Pollution TR NOx Ozone Season Allowance Future	NOK	5,000	10,000	15,000	NOK		25
18.E.04 4	Option on Cross State Air Pollution TR NOx Ozone Season Allowance Future	NOK	5,000	10,000	15,000	NOK		25

