



World Financial Center
One North End Avenue
New York, New York 10282

BY ELECTRONIC TRANSMISSION

Submission No. 12-82
November 14, 2012

Ms. Sauntia Warfield
Office of the Secretary
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, NW
Washington, DC 20581

**Re: Amendments to Resolution 2 of Chapter 18 and Exchange Rules 6.20 and 6.27
Submission Pursuant to Commission Regulation 40.6(a)**

Dear Ms. Warfield:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, and Commission Regulation 40.6(a), ICE Futures U.S., Inc. ("Exchange") submits, by written certification, amendments to Resolution 2 of Chapter 18, which sets forth the position limit and position accountability levels for all Energy Contracts and Exchange Rules 6.20 and 6.27, as set forth in Exhibit A.

Resolution 2 of Chapter 18

Amendments to Resolution 2 of Chapter 18 change the position limit and accountability sizes for seven 16 MWh Electric Power Contracts and one 25 MWh Electric Power contract to account for contract size. Currently, the limit and accountability levels for each of these contracts are based and quoted in 800 MWh equivalents. The amendments increase the level for the smaller contracts to account for this difference. For the contracts listed below, the spot month limit is being increased to 12,000 contracts, the Single Month Accountability Level is being increased to 35,000 contracts and the All Month Accountability Level is being increased to 45,000 contracts:

CAISO Palo Verde Day-Ahead Peak Daily Fixed Price Future (CPC)
CAISO SP-15 Real-Time Off-Peak Daily Fixed Price Future (SRO)
ERCOT North 345KV Day-Ahead Peak Fixed Price Future (EVN)
ERCOT North 345KV Hub Day-Ahead Peak Daily Fixed Price Future (NDA)
ERCOT Houston 345KV Hub Day-Ahead Peak Daily Fixed Price Future (HEA)
ERCOT South 345KV Hub Day-Ahead Peak Daily Fixed Price Future (SEA)
ERCOT West 345KV Hub Day-Ahead Peak Daily Fixed Price Future (WEA)

For the PJM AECO Zone Day-Ahead Peak Fixed Price Future (PTB), the spot month limit is being increased to 10,000, instead of 12,000 contracts to account for deliverable supply, the Single Month

Accountability Level is being increased to 35,000 contracts and an All Month Accountability Level is being increased to 45,000 contracts

In addition, amendments to Resolution 2 of Chapter 18 also correct the aggregation calculation for four "Fixed Price for IF" contracts.

Rule 6.20

Amendments to Exchange Rule 6.20 define the applicable time periods when the spot month position limits apply for Energy Contracts.

Rule 6.27

An amendment to Rule 6.27(f), which addresses Arbitrage, Straddle and Spread Exemptions for all Exchange contracts, clarifies that block trades may not be used to establish positions upon which a cash and carry exemption request may be made. Using block trades for this purpose is not consistent with long standing Exchange policies for such exemptions.

The Exchange certifies that the amendments comply with the requirements of the Commodity Exchange Act and the rules and regulations promulgated thereunder. The Exchange further certifies that, concurrent with this filing, a copy of this submission was posted on the Exchange's website and may be accessed at (<https://www.theice.com/notices/RegulatoryFilings.shtml>). No substantive opposing views were expressed by members or others with respect to the amendments.

The amendments will become effective on Monday, December 3, 2012.

If you have any questions or need further information, please contact me at 212-748-4021 or at 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

Rule 6.20. Position Limits, Conditional Limits and Position Accountability for Energy Contracts

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(d) The spot month position limits for the Henry LD1 Fixed Price Futures Contract shall be effective on the Last Trading Day and the two Business Days preceding the Last Trading Day of the Contract Period, as such term is defined in Chapter 18 of the Rules.

(e) The spot month position limits for Natural Gas contracts (excluding the Henry LD1 Fixed Price Future) shall be effective during the last five Business Days of the calendar month that precedes the Contract Period, as such term is defined in Chapter 18 of the Rules.

(f) The spot month position limits for Power and Physical Environmental contracts shall be effective on the first Business Day of the Contract Period (as such term is defined in Chapter 18 of the Rules) through the Last Trading Day.

Rule 6.27. Arbitrage, Spread and Straddle Exemption

(a) The position limits for Exchange Futures and Options Contracts specified in this Chapter shall not apply to arbitrage, intracommodity spread, intercommodity spread, eligible option/option and option/futures spreads or straddle positions.

* * * * *

(e) When granted a cash and carry exemption, the trader shall agree that, (i) before the price of the nearby contract month rises to a premium to the second (2nd) contract month, the trader will liquidate all long positions in the nearby contract, and (ii) the trader will comply with all other restrictions or limitations placed on the trader as a condition to the grant of the exemption.]

(f) Block Trades may not be used to establish positions upon which ~~a cash and carry an arbitrage, spread and straddle~~ exemption request made in accordance with this Rule is based.

Rule	Contract Name	Commodity Code	Spot Month Limit	Spot Month Conditional Limit	Spot Month Accountability Level	Single Month Accountability Level	All Month Accountability Level	Aggregate 1 (Positive Correlation)	Aggregate 2 (Negative Correlation)	Exchange Reportable Level	Exchange Code
North American Financial Natural Gas											
18.A.139	Henry LD1 Fixed Price Future	H	4,000	20,000		24,000	48,000	H		200	39
18.E.002	Option on Henry LD1 Same Day Fixed Price Future	SDH	4,000			24,000	48,000	SDH		25	39
18.A.140	Henry LD1 Same Day Fixed Price Future	SDH	4,000			24,000	48,000	SDH		25	39
18.E.003	Option on Henry LD4 Fixed Price Future	QHH	4,000			24,000	48,000	QHH		25	39
18.A.141	Henry LD4 Fixed Price Future	QHH	4,000			24,000	48,000	QHH		25	39
18.A.138	Henry Calendar Year One Time Fixed Price Future	HHC	4,000			24,000	48,000	HHC		25	39
18.E.011	Calendar Year One Time Option on Henry Calendar Year One Time Fixed Price Future	HHC	4,000			24,000	48,000	HHC		25	39
18.A.014	Henry Basis Future	HEN	8,000			24,000	48,000	HEN		25	39
18.A.063	Henry Index Future	HIS	8,000			24,000	48,000	HHD	HEN	25	39
18.E.005	Option on Henry Swing Future	HHD	8,000			24,000	48,000	HHD		25	39
18.A.107	Henry Swing Future	HHD	8,000			24,000	48,000	HHD		25	39
18.E.004	Option on Henry Penultimate Fixed Price Future	PHE	NA		4,000	24,000	48,000	PHH		200	39
18.A.142	Henry Penultimate Fixed Price Future	PHH	NA		4,000	24,000	48,000	PHH		200	39
18.E.008	Calendar Spread Option on Henry Penultimate 1-Month Calendar Spread Future	HHM	NA		4,000	24,000	48,000	PHH		25	39
18.E.009	Calendar Spread Option on Henry Penultimate 3-Month Calendar Spread Future	HMT	NA		4,000	24,000	48,000	PHH		25	39
18.E.010	Calendar Spread Option on Henry Penultimate 6-Month Calendar Spread Future	HMX	NA		4,000	24,000	48,000	PHH		25	39
18.A.145	Henry Penultimate 1-Month Calendar Spread Future	HHM	NA		4,000	24,000	48,000	PHH		25	39
18.A.146	Henry Penultimate 3-Month Calendar Spread Future	HMT	NA		4,000	24,000	48,000	PHH		25	39
18.A.147	Henry Penultimate 6-Month Calendar Spread Future	HMX	NA		4,000	24,000	48,000	PHH		25	39
18.A.001	AB NIT Basis Future	AEC	12,500			12,500	50,000	AEC		25	39
18.A.051	AB NIT Index Future	ASS	4,000/12,500			20,000/12,500	25,000/50,000	ASS	AEC	25	39
18.A.095	AB NIT Swing Future	ASS	4,000			20,000	25,000	ASS		25	39
18.A.136	AB NIT NGX Same Day 5a Fixed Price Future	NGA	12,500			12,500	50,000	AEC	AEC	25	39
18.A.002	Algonquin Citygates Basis Future	ALQ	7,500			10,000	19,000	ALQ		25	39
18.A.052	Algonquin Citygates Index Future	ALI	3,000/7,500			5,000/10,000	10,000/19,000	ALS	ALQ	25	39
18.A.096	Algonquin Citygates Swing Future	ALS	3,000			5,000	10,000	ALS		25	39

18.A.097	ANR SE (Louisiana) Swing Future	APS	1,000			2,500	5,000	APS		25	39
18.A.003	ANR SE (Louisiana) Basis Future	CGM	1,000			10,000	10,000	CGM		25	39
18.A.053	ANR SE (Louisiana) Index Future	API	1,000/1,000			2,500/10,000	5,000/10,000	APS	CGM	25	39
18.A.004	ANR SW (Oklahoma) Basis Future	ANO	1,000			10,000	10,000	ANO		25	39
18.A.054	ANR SW (Oklahoma) Index Future	AOI	1,000/1,000			10,000/10,000	10,000/10,000	AOS	ANO	25	39
18.A.098	ANR SW (Oklahoma) Swing Future	AOS	1,000			10,000	10,000	AOS		25	39
18.A.005	Centerpoint Basis Future	CTP	2,500			10,000	10,000	CTP		25	39
18.A.055	Centerpoint Index Future	CTI	2,000/2,500			10,000/10,000	10,000/10,000	CTS	CTP	25	39
18.A.099	Centerpoint Swing Future	CTS	2,000			10,000	10,000	CTS		25	39
18.A.006	CG Mainline Basis Future	CGB	3,500			5,000	10,000	CGB		25	39
18.A.007	CG Onshore Basis Future	CON	1,000			10,000	10,000	CON		25	39
18.A.056	CG-Mainline Index Future	CGI	1,000/3,500			5,000/5,000	6,000/10,000	CGR	CGB	25	39
18.A.100	CG-Mainline Swing Future	CGR	1,000			5,000	6,000	CGR		25	39
18.A.008	Chicago Basis Future	DGD	5,000			10,000	15,000	DGD		25	39
18.A.057	Chicago Index Future	CIS	3,500/5,000			10,000/10,000	10,000/15,000	CSS	DGD	25	39
18.A.101	Chicago Swing Future	CSS	3,500			10,000	10,000	CSS		25	39
18.A.009	CIG Rockies Basis Future	CRI	3,500			10,000	10,000	CRI		25	39
18.A.058	CIG Rockies Index Future	CRC	1,000/3,500			2,500/10,000	5,000/10,000	CRS	CRI	25	39
18.A.102	CIG Rockies Swing Future	CRS	1,000			2,500	5,000	CRS		25	39
18.A.010	Dominion South Basis Future	DOM	9,500			10,000	40,000	DOM		25	39
18.A.059	Dominion South Index Future	DIS	3,500/9,500			10,000/10,000	10,000/40,000	DSS	DOM	25	39
18.A.103	Dominion South Swing Future	DSS	3,500			10,000	10,000	DSS		25	39
18.A.011	EP Permian Basis Future	PER	4,000			10,000	10,000	PER		25	39
18.A.060	EP Permian Index Future	PEI	3,000/4,000			10,000/10,000	10,000/10,000	PES	PER	25	39
18.A.104	EP Permian Swing Future	PES	3,000			10,000	10,000	PES		25	39
18.A.012	EP San Juan Basis Future	SNJ	4,000			10,000	10,000	SNJ		25	39
18.A.061	EP San Juan Index Future	SNI	2,000/4,000			10,000/10,000	10,000/10,000	SNS	SNJ	25	39
18.A.105	EP San Juan Swing Future	SNS	2,000			10,000	10,000	SNS		25	39
18.A.137	EP San Juan Fixed Price Future	OPU	4,000			10,000	10,000	SNJ	SNJ	25	39
18.E.001	Option on EP San Juan Fixed Price Future	OPU	4,000			10,000	10,000	SNJ	SNJ	25	39
18.A.013	Florida Gas Zone 3 Basis Future	FTZ	2,000			10,000	10,000	FTZ		25	39
18.A.062	Florida Gas Zone 3 Index Future	FTI	1,000/2,000			5,000/10,000	5,000/10,000	FTS	FTZ	25	39
18.A.106	Florida Gas Zone 3 Swing Future	FTS	1,000			5,000	5,000	FTS		25	39
18.A.015	HSC Basis Future	HXS	7,500			10,000	40,000	HXS		25	39
18.A.064	HSC Index Future	SHS	7,500/7,500			10,000/10,000	10,000/40,000	UCS	HXS	25	39
18.A.108	HSC Swing Future	UCS	7,500			10,000	10,000	UCS		25	39
18.A.109	Lebanon Swing Future	LBN	4,000			2,500	20,000	LBN		25	39

18.A.016	Malin Basis Future	MLN	6,000			10,000	13,000	MLN		25	39
18.A.065	Malin Index Future	MIS	2,000/6,000			5,000/10,000	10,000/13,000	MSS	MLN	25	39
18.A.110	Malin Swing Future	MSS	2,000			5,000	10,000	MSS		25	39
18.A.017	Michcon Basis Future	NMC	4,000			10,000	10,000	NMC		25	39
18.A.066	Michcon Index Future	NMI	3,000/4,000			5,000/10,000	10,000/10,000	NMS	NMC	25	39
18.A.111	Michcon Swing Future	NMS	3,000			5,000	10,000	NMS		25	39
18.A.018	NGPL Midcont Basis Future	MCO	2,000			10,000	10,000	MCO		25	39
18.A.067	NGPL Midcont Index Future	MCI	1,000/2,000			10,000/10,000	10,000/10,000	MTS	MCO	25	39
18.A.112	NGPL Midcont Swing Future	MTS	1,000			10,000	10,000	MTS		25	39
18.A.019	NGPL STX Basis Future	NSX	2,000			10,000	10,000	NSX		25	39
18.A.068	NGPL STX Index Future	NXI	1,000/2,000			2,500/10,000	5,000/10,000	NXS	NSX	25	39
18.A.113	NGPL STX Swing Future	NXS	1,000			2,500	5,000	NXS		25	39
18.A.020	NGPL TXOK Basis Future	NTO	4,500			10,000	10,000	NTO		25	39
18.A.069	NGPL TXOK Index Future	NTI	2,000/4,500			10,000/10,000	10,000/10,000	NTS	NTO	25	39
18.A.114	NGPL TXOK Swing Future	NTS	2,000			10,000	10,000	NTS		25	39
18.A.021	NNG Demarc Basis Future	DEM	2,000			10,000	10,000	DEM		25	39
18.A.070	NNG Demarc Index Future	DEI	1,000/2,000			10,000/10,000	10,000/10,000	DES	DEM	25	39
18.A.115	NNG Demarc Swing Future	DES	1,000			10,000	10,000	DES		25	39
18.A.022	NNG Ventura Basis Future	NVE	5,000			10,000	15,000	NVE		25	39
18.A.071	NNG Ventura Index Future	NNI	2,000/5,000			10,000/10,000	10,000/15,000	NNS	NVE	25	39
18.A.116	NNG Ventura Swing Future	NNS	2,000			10,000	10,000	NNS		25	39
18.A.023	NWP Rockies Basis Future	NWR	7,500			10,000	35,000	NWR		25	39
18.A.072	NWP Rockies Index Future	RSI	5,000/7,500			10,000/10,000	10,000/35,000	RSS	NWR	25	39
18.A.117	NWP Rockies Swing Future	RSS	5,000			10,000	10,000	RSS		25	39
18.A.024	NWP Sumas Basis Future	NSU	2,000			10,000	10,000	NSU		25	39
18.A.073	NWP Sumas Index Future	NIS	1,000/2,000			10,000/10,000	10,000/10,000	NSS	NSU	25	39
18.A.118	NWP Sumas Swing Future	NSS	1,000			10,000	10,000	NSS		25	39
18.A.074	ONEOK Gas Transportation Index Future	ONI	1,000/1,000			2,500/2,500	5,000/5,000	ONS	ONE	25	39
18.A.119	ONEOK Gas Swing Future	ONS	1,000			2,500	5,000	ONS		25	39
18.A.025	ONEOK Gas Transportation Basis Future	ONE	1,000			2,500	5,000	ONE		25	39
18.A.026	Panhandle Basis Future	PAN	8,000			10,000	30,000	PAN		25	39
18.A.075	Panhandle Index Future	PIS	3,000/8,000			10,000/10,000	10,000/30,000	PSS	PAN	25	39
18.A.120	Panhandle Swing Future	PSS	3,000			10,000	10,000	PSS		25	39
18.A.143	Panhandle Fixed Price Future	OPP	8,000			10,000	30,000	PAN	PAN	25	39
18.E.006	Option on Panhandle Fixed Price Future	OPP	8,000			10,000	30,000	PAN	PAN	25	39
18.A.027	PG&E Citygate Basis Future	PGE	5,000			10,000	20,000	PGE		25	39
18.A.076	PG&E Citygate Index Future	EIS	3,000/5,000			10,000/10,000	10,000/20,000	PIG	PGE	25	39
18.A.121	PG&E Citygate Swing Future	PIG	3,000			10,000	10,000	PIG		25	39
18.A.028	Socal Border Basis Future	SCL	12,500			12,500	50,000	SCL		25	39

18.A.077	Socal Border Index Future	SIS	6,000/12,500			10,000/12,500	10,000/50,000	SSS	SCL	25	39
18.A.122	Socal Border Swing Future	SSS	6,000			10,000	10,000	SSS		25	39
18.A.144	Socal Fixed Price Future	OPS	12,500			12,500	50,000	SCL	SCL	25	39
18.E.007	Option on Socal Fixed Price Future	OPS	12,500			12,500	50,000	SCL	SCL	25	39
18.A.029	Socal Citygate Basis Future	SCB	2,000			5,000	10,000	SCB		25	39
18.A.078	Socal Citygate Index Future	SCI	1,000/2,000			2,500/5,000	5,000/10,000	SCS	SCB	25	39
18.A.123	Socal Citygate Swing Future	SCS	1,000			2,500	5,000	SCS		25	39
18.A.030	Sonat Basis Future	SON	3,000			10,000	15,000	SON		25	39
18.A.079	Sonat Index Future	SOI	2,000/3,000			10,000/10,000	10,000/15,000	SOS	SON	25	39
18.A.124	Sonat Swing Future	SOS	2,000			10,000	10,000	SOS		25	39
18.A.031	Southern Star TX OK KS Basis Future	OUB	2,000			2,500	10,000	OUB		25	39
18.A.080	Southern Star TX OK KS Index Future	OUI	1,000/2,000			2,500/2,500	5,000/10,000	OUS	OUB	25	39
18.A.125	Southern Star TX OK KS Swing Future	OUS	1,000			2,500	5,000	OUS		25	39
18.A.032	TCO Basis Future	TCO	4,000			10,000	15,000	TCO		25	39
18.A.081	TCO Index Future	TIS	2,000/4,000			10,000/10,000	10,000/15,000	CGS	TCO	25	39
18.A.126	TCO Swing Future	CGS	2,000			10,000	10,000	CGS		25	39
18.A.033	Tennessee 500L Basis Future	TFL	2,000			10,000	10,000	TFL		25	39
18.A.082	Tennessee 500L Index Future	TFI	2,000			10,000	10,000		TFL	25	39
18.A.034	Tennessee 800L Basis Future	TSB	1,000			2,000	10,000	TSB		25	39
18.A.035	Tennessee Zone 0 Basis Future	TZZ	2,000			10,000	10,000	TZZ		25	39
18.A.083	Tennessee Zone 0 Index Future	TZI	1,000/2,000			2,500/10,000	5,000/10,000	TZR	TZZ	25	39
18.A.127	Tennessee-Zone 0 Swing Future	TZR	1,000			2,500	5,000	TZR		25	39
18.A.036	TETCO ELA Basis Future	TEB	1,000			10,000	10,000	TEB		25	39
18.A.084	TETCO ELA Index Future	TEI	1,000			10,000	10,000		TEB	25	39
18.A.037	TETCO M3 Basis Future	TMT	7,000			10,000	27,000	TMT		25	39
18.A.085	TETCO M3 Index Future	MTI	3,500/7,000			10,000/10,000	10,000/27,000	TSS	TMT	25	39
18.A.128	TETCO M3 Swing Future	TSS	3,500			10,000	10,000	TSS		25	39
18.A.038	TETCO STX Basis Future	SXT	1,000			10,000	10,000	SXT		25	39
18.A.086	TETCO STX Index Future	SXI	1,000/1,000			2,500/10,000	5,000/10,000	SXC	SXT	25	39
18.A.129	TETCO STX Swing Future	SXC	1,000			2,500	5,000	SXC		25	39
18.A.039	TETCO WLA Basis Future	TWB	1,000			2,500	5,000	TWB		25	39
18.A.087	TETCO WLA Index Future	TWI	1,000			2,500	5,000		TWB	25	39
18.A.040	TGT Zone 1 Basis Future	TGB	1,000			5,000	7,000	TGB		25	39
18.A.088	TGT Zone 1 Index Future	TGI	1,000/1,000			2,500/5,000	5,000/7,000	TGS	TGB	25	39
18.A.130	TGT Zone 1 Swing Future	TGS	1,000			2,500	5,000	TGS		25	39
18.A.041	TGT Zone SL (FT) Basis Future	ZSL	1,000			10,000	10,000	ZSL		25	39
18.A.042	Transco Station 30 (Zone 1) Basis Future	TTB	1,000			5,000	5,000	TTB		25	39
18.A.043	Transco Station 45 (Zone 2) Basis Future	TNB	1,000			5,000	7,000	TNB		25	39

18.A.089	Transco Station 45 (Zone 2) Index Future	TNI	1,000			5,000	7,000		TNB	25	39
18.A.044	Transco Station 65 (Zone 3) Basis Future	STA	2,000			10,000	10,000	STA		25	39
18.A.090	Transco Station 65 (Zone 3) Index Future	SIA	1,000/2,000			5,000/10,000	5,000/10,000	SSA	STA	25	39
18.A.131	Transco Station 65 (Zone 3) Swing Future	SSA	1,000			5,000	5,000	SSA		25	39
18.A.045	Transco Station 85 (Zone 4) Basis Future	TRZ	2,500			10,000	10,000	TRZ		25	39
18.A.091	Transco Station 85 (Zone 4) Index Future	TRI	2,000/2,500			5,000/10,000	10,000/10,000	TRW	TRZ	25	39
18.A.132	Transco Station 85 (Zone 4) Swing Future	TRW	2,000			5,000	10,000	TRW		25	39
18.A.046	Transco Zone 6 (non NY) Basis Future	TPB	5,000			10,000	10,000	TPB		25	39
18.A.092	Transco Zone 6 (non NY) Index Future	TPI	1,000/5,000			5,000/10,000	10,000/10,000	TPS	TPB	25	39
18.A.133	Transco Zone 6 (non NY) Swing Future	TPS	1,000			5,000	10,000	TPS		25	39
18.A.047	Transco Zone 6 (NY) Basis Future	TZS	4,000			10,000	12,000	TZS		25	39
18.A.093	Transco Zone 6 (NY) Index Future	NSI	3,500/4,000			10,000/10,000	10,000/12,000	ZSS	TZS	25	39
18.A.134	Transco Zone 6 (NY) Swing Future	ZSS	3,500			10,000	10,000	ZSS		25	39
18.A.048	Trunkline LA Basis Future	TRL	1,000			5,000	5,000	TRL		25	39
18.A.049	Union Dawn Basis Future	DWN	2,000			10,000	10,000	DWN		25	39
18.A.050	Waha Basis Future	WAH	5,000			10,000	30,000	WAH		25	39
18.A.094	Waha Index Future	WAI	5,000/5,000			10,000/10,000	10,000/30,000	WAS	WAH	25	39
18.A.135	Waha Swing Future	WAS	5,000			10,000	10,000	WAS		25	39
North American Financial Power											
18.B.121	CAISO Palo Verde Day-Ahead Peak Daily Fixed Price Future	CPC	12,000 750			35,000 2,000	45,000 5,000	CPC		25	39
18.B.001	CAISO NP-15 Day-Ahead Peak Fixed Price Future	NPM	1,000			5,000	7,000	NPM		25	39
18.B.119	CAISO NP-15 Day-Ahead Peak Daily Fixed Price Future	DPN	1,000			5,000	7,000	NPM		25	39
18.B.159	CAISO NP-15 Real-Time Off- Peak Daily Fixed Price Future	NRO	7,500			2,000	14,000	NRO		25	39
18.B.120	CAISO NP-15 Real-Time Peak Daily Fixed Price Future	NRP	750			2,000	5,000	NRP		25	39
18.B.063	CAISO SP-15 Day-Ahead Off- Peak Fixed Price Future	OFFP	29,000			50,000	80,000	OFFP		25	39
18.B.160	CAISO SP-15 Day-Ahead Off- Peak Daily Fixed Price Future	SQP	29,000			50,000	80,000	OFFP		25	39
18.B.062	CAISO NP-15 Day-Ahead Off- Peak Fixed Price Future	ONP	12,000			40,000	60,000	ONP		25	39
18.B.158	CAISO NP-15 Day-Ahead Off- Peak Daily Fixed Price Future	UNP	12,000			40,000	60,000	ONP		25	39
18.B.003	CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	SPY	75,000			150,000	375,000	SPM		25	39
18.E.018	Option on CAISO SP-15 Day- Ahead Peak Mini Fixed Price	SPY	75,000			150,000	375,000	SPM		25	39

	Future										
18.E.017	Option on CAISO SP-15 Day-Ahead Peak Fixed Price Future	SPM	3,000			6,000	15,000	SPM		25	39
18.B.122	CAISO SP-15 Day-Ahead Peak Daily Fixed Price Future	SDP	3,000			6,000	15,000	SPM		25	39
18.E.028	Option on CAISO SP-15 Day-Ahead Peak Daily Fixed Price Future	SDP	3,000			6,000	15,000	SPM		25	39
18.B.002	CAISO SP-15 Day-Ahead Peak Fixed Price Future	SPM	3,000			6,000	15,000	SPM		25	39
18.B.161	CAISO SP-15 Real-Time Off-Peak Daily Fixed Price Future	SRO	12,000 750			35,000 2,400	45,000 5,000	SRO		25	39
18.B.123	CAISO SP-15 Real-Time Peak Daily Fixed Price Future	SRP	750			2,000	5,000	SRP		25	39
18.B.006	ERCOT Houston Load Zone Real-Time Peak Fixed Price Future	EDH	12,500			62,500	87,500	EDH		25	39
18.B.010	ERCOT North Load Zone Real-Time Peak Fixed Price Future	EDN	15,000			75,000	105,000	EDN		25	39
18.B.013	ERCOT South Load Zone Real-Time Peak Fixed Price Future	EDS	5,000			25,000	35,000	EDS		25	39
18.B.016	ERCOT West Load Zone Real-Time Peak Fixed Price Future	EDW	6,250			30,000	43,750	EDW		25	39
18.B.004	ERCOT Houston 345KV Real-Time Peak Fixed Price Future	ERH	750			1,500	5,000	ERH		25	39
18.B.125	ERCOT Houston 345KV Real-Time Peak Daily Fixed Price Future	EHD	750			1,500	5,000	ERH		25	39
18.B.128	ERCOT North 345KV Hub Real-Time Peak Daily Look Back Fixed Price Future	ENO	1,000			2,000	5,000	ERN		25	39
18.E.029	Option on ERCOT North 345KV Hub Real-Time Peak Daily Look Back Fixed Price Future	ENO	1,000			2,000	5,000	ERN		25	39
18.E.019	Option on ERCOT North 345KV Real-Time Peak Fixed Price Future	ERN	1,000			2,000	5,000	ERN		25	39
18.B.008	ERCOT North 345KV Real-Time Peak Fixed Price Future	ERN	1,000			2,000	5,000	ERN		25	39
18.B.129	ERCOT North 345KV Real-Time Peak Daily Fixed Price Future	END	1,000			2,000	5,000	ERN		25	39
18.B.011	ERCOT South 345KV Real-Time Peak Fixed Price Future	ERS	750			2,000	5,000	ERS		25	39
18.B.132	ERCOT South 345KV Real-Time Peak Daily Fixed Price Future	ESD	750			2,000	5,000	ERS		25	39
18.B.135	ERCOT West 345KV Real-Time Peak Daily Fixed Price Future	EWD	280			2,000	5,000	ERW		25	39
18.B.014	ERCOT West 345KV Real-Time Peak Fixed Price Future	ERW	280			2,000	5,000	ERW		25	39
18.B.007	ERCOT North 345KV Day-Ahead Peak Fixed Price Future	EVN	12,000 750			35,000 3,750	45,000 5,250	EVN		25	39
18.B.127	ERCOT North 345KV Hub Day-Ahead Peak Daily Fixed Price Future	NDA	12,000 750			35,000 3,750	45,000 5,250	EVN		25	39
18.B.124	ERCOT Houston 345KV Hub Day-Ahead Peak Daily Fixed	HEA	12,000 750			35,000 2,500	45,000 5,000	HEA		25	39

	Price Future										
18.B.162	ERCOT Houston 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	HEC	7,500			10,000	14,000	HEC		25	39
18.B.126	ERCOT Houston Load Zone Day-Ahead Peak Daily Fixed Price Future	HZA	12,500			62,500	87,500	HZB		25	39
18.B.005	ERCOT Houston Load Zone Day-Ahead Peak Fixed Price Future	HZB	12,500			62,500	87,500	HZB		25	39
18.B.164	ERCOT Houston Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	HZC	40,000			200,000	280,000	HZD		25	39
18.B.066	ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Future	HZD	40,000			200,000	280,000	HZD		25	39
18.B.166	ERCOT North 345KV Real-Time Off-Peak Daily Fixed Price Future	NED	1,700			2,000	9,000	NEB		25	39
18.B.068	ERCOT North 345KV Real-Time Off-Peak Fixed Price Future	NEB	17,000			20,000	90,000	NEB		25	39
18.B.064	ERCOT Houston 345KV Day-Ahead Off-Peak Fixed Price Future	NEV	2,500			12,500	17,500	NEV		25	39
18.B.165	ERCOT North 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	NDC	2,500			12,500	17,500	NEV		25	39
18.B.130	ERCOT North Load Zone Day-Ahead Peak Daily Fixed Price Future	NZA	15,000			75,000	105,000	NZB		25	39
18.B.009	ERCOT North Load Zone Day-Ahead Peak Fixed Price Future	NZB	15,000			75,000	105,000	NZB		25	39
18.B.167	ERCOT North Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	NZC	50,000			250,000	350,000	NZD		25	39
18.B.069	ERCOT North Load Zone Day-Ahead Off-Peak Fixed Price Future	NZD	50,000			250,000	350,000	NZD		25	39
18.B.067	ERCOT Houston Load Zone Real-Time Off-Peak Fixed Price Future	OEH	40,000			200,000	280,000	OEH		25	39
18.B.163	ERCOT Houston 345KV Real-Time Off-Peak Daily Fixed Price Future	HED	4,000			20,000	28,000	HEB		25	39
18.B.065	ERCOT Houston 345KV Real-Time Off-Peak Fixed Price Future	HEB	40,000			200,000	300,000	HEB		25	39
18.B.070	ERCOT North Load Zone Real-Time Off-Peak Fixed Price Future	OEN	50,000			250,000	350,000	OEN		25	39
18.B.073	ERCOT South Load Zone Real-Time Off-Peak Fixed Price Future	OES	15,000			75,000	105,000	OES		25	39
18.B.076	ERCOT West Load Zone Real-Time Off-Peak Fixed Price Future	OEW	20,000			100,000	140,000	OEW		25	39

18.B.131	ERCOT South 345KV Hub Day-Ahead Peak Daily Fixed Price Future	SEA	12,000 750			35,000 2,000	45,000 5,000	SEA		25	39
18.B.169	ERCOT South 345KV Real-Time Off-Peak Daily Fixed Price Future	SED	1,500			7,500	10,000	SEB		25	39
18.B.071	ERCOT South 345KV Real-Time Off-Peak Fixed Price Future	SEB	15,000			75,000	100,000	SEB		25	39
18.B.168	ERCOT South 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	SEC	7,500			3,750	14,000	SEC		25	39
18.B.133	ERCOT South Load Zone Day-Ahead Peak Daily Fixed Price Future	SZA	5,000			25,000	35,000	SZB		25	39
18.B.012	ERCOT South Load Zone Day-Ahead Peak Fixed Price Future	SZB	5,000			25,000	35,000	SZB		25	39
18.B.170	ERCOT South Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	SZC	15,000			75,000	105,000	SZD		25	39
18.B.072	ERCOT South Load Zone Day-Ahead Off-Peak Fixed Price Future	SZD	15,000			75,000	105,000	SZD		25	39
18.B.134	ERCOT West 345KV Hub Day-Ahead Peak Daily Fixed Price Future	WEA	12,000 750			35,000 2,000	45,000 5,000	WEA		25	39
18.B.172	ERCOT West 345KV Real-Time Off-Peak Daily Fixed Price Future	WED	2,000			10,000	15,000	WEB		25	39
18.B.074	ERCOT West 345KV Real-Time Off-Peak Fixed Price Future	WEB	20,000			100,000	150,000	WEB		25	39
18.B.171	ERCOT West 345KV Hub Day-Ahead Off-Peak Daily Fixed Price Future	WEC	7,500			5,000	14,000	WEC		25	39
18.B.136	ERCOT West Load Zone Day-Ahead Peak Daily Fixed Price Future	WZA	6,250			30,000	43,750	WZB		25	39
18.B.015	ERCOT West Load Zone Day-Ahead Peak Fixed Price Future	WZB	6,250			30,000	43,750	WZB		25	39
18.B.173	ERCOT West Load Zone Day-Ahead Off-Peak Daily Fixed Price Future	WZC	20,000			100,000	140,000	WZD		25	39
18.B.075	ERCOT West Load Zone Day-Ahead Off-Peak Fixed Price Future	WZD	20,000			100,000	140,000	WZD		25	39
18.B.077	ISO New England Connecticut Day-Ahead Off-Peak Fixed Price Future	ICO	40,000			200,000	250,000	ICO		25	39
18.B.017	ISO New England Connecticut Day-Ahead Peak Fixed Price Future	ICP	10,000			50,000	70,000	ICP		25	39
18.B.018	ISO New England Maine Day-Ahead Peak Fixed Price Future	IEB	5,000			25,000	35,000	IEB		25	39
18.B.078	ISO New England Maine Day-Ahead Off-Peak Fixed Price Future	IED	15,000			75,000	100,000	IED		25	39
18.B.023	ISO New England New Hampshire Day-Ahead Peak	IHB	5,000			25,000	35,000	IHB		25	39

	Fixed Price Future										
18.B.083	ISO New England New Hampshire Day-Ahead Off-Peak Fixed Price Future	IHD	15,000			75,000	100,000	IHD		25	39
18.B.024	ISO New England SE Massachusetts Day-Ahead Peak Fixed Price Future	IMB	5,000			25,000	35,000	IMB		25	39
18.B.084	ISO New England SE Massachusetts Day-Ahead Off-Peak Fixed Price Future	IMD	20,000			100,000	125,000	IMD		25	39
18.B.022	ISO New England NE Massachusetts Day-Ahead Peak Fixed Price Future	INB	10,000			50,000	70,000	INB		25	39
18.B.082	ISO New England NE Massachusetts Day-Ahead Off-Peak Fixed Price Future	IND	40,000			200,000	250,000	IND		25	39
18.B.025	ISO New England West Central Massachusetts Day-Ahead Peak Fixed Price Future	IWB	10,000			50,000	70,000	IWB		25	39
18.B.085	ISO New England West Central Massachusetts Day-Ahead Off-Peak Fixed Price Future	IWD	20,000			100,000	125,000	IWD		25	39
18.E.036	Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future	NEX	800			2,000	10,000	NEP		25	39
18.B.019	ISO New England Massachusetts Hub Day-Ahead Peak Calendar Year One Time Fixed Price Future	NEX	800			2,000	10,000	NEP		25	39
18.B.021	ISO New England Massachusetts Hub Day-Ahead Peak Mini Fixed Price Future	NEM	40,000			100,000	500,000	NEP		25	39
18.E.030	Option on ISO New England Massachusetts Hub Day-Ahead Peak Daily Fixed Price Future	EDP	800			2,000	10,000	NEP		25	39
18.B.137	ISO New England Massachusetts Hub Day-Ahead Peak Daily Fixed Price Future	EDP	800			2,000	10,000	NEP		25	39
18.E.020	Option on ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	NEP	800			2,000	10,000	NEP		25	39
18.B.020	ISO New England Massachusetts Hub Day-Ahead Peak Fixed Price Future	NEP	800			2,000	10,000	NEP		25	39
18.B.081	ISO New England Massachusetts Hub Day-Ahead Off-Peak Mini Fixed Price Future	NOM	140,000			300,000	800,000	NOP		25	39
18.E.035	Calendar One Time Option on ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One Time Fixed Price Future	NOC	14,000			30,000	80,000	NOP		25	39
18.B.079	ISO New England Massachusetts Hub Day-Ahead Off-Peak Calendar Year One	NOC	14,000			30,000	80,000	NOP		25	39

	Time Fixed Price Future										
18.B.080	ISO New England Massachusetts Hub Day-Ahead Off-Peak Fixed Price Future	NOP	14,000			30,000	80,000	NOP		25	39
18.B.174	ISO New England Massachusetts Hub Day-Ahead Off-Peak Daily Fixed Price Future	POP	14,000			30,000	80,000	NOP		25	39
18.B.138	Mid-Columbia Day-Ahead Peak Daily Fixed Price Future	MPD	2,000			13,000	13,000	MDC		25	39
18.E.031	Option on Mid-Columbia Day-Ahead Peak Daily Fixed Price Future	MPD	2,000			13,000	13,000	MDC		25	39
18.B.026	Mid-Columbia Day-Ahead Peak Fixed Price Future	MDC	2,000			13,000	13,000	MDC		25	39
18.E.021	Option on Mid-Columbia Day-Ahead Peak Fixed Price Future	MDC	2,000			13,000	13,000	MDC		25	39
18.B.027	Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	MDF	50,000			325,000	325,000	MDC		25	39
18.E.022	Option on Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	MDF	50,000			325,000	325,000	MDC		25	39
18.B.086	Mid-Columbia Day-Ahead Off-Peak Fixed Price Future	OMC	27,000			130,000	130,000	OMC		25	39
18.B.175	Mid-Columbia Day-Ahead Off-Peak Daily Fixed Price Future	MXO	27,000			130,000	130,000	OMC		25	39
18.B.141	MISO Indiana Hub Real-Time Peak Daily Look Back Fixed Price Future	IDO	750			2,000	10,000	CIN		25	39
18.E.032	Option on MISO Indiana Hub Real-Time Peak Daily Look Back Fixed Price Future	IDO	750			2,000	10,000	CIN		25	39
18.B.031	MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	MCG	37,500			100,000	500,000	CIN		25	39
18.E.023	Option on MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	MCG	37,500			100,000	500,000	CIN		25	39
18.B.030	MISO Indiana Hub Real-Time Peak Fixed Price Future	CIN	750			2,000	10,000	CIN		25	39
18.E.024	Option on MISO Indiana Hub Real-Time Peak Fixed Price Future	CIN	750			2,000	10,000	CIN		25	39
18.B.140	MISO Indiana Hub Real-Time Peak Daily Fixed Price Future	IDP	750			2,000	10,000	CIN		25	39
18.B.089	MISO Indiana Hub Real-Time Off-Peak Fixed Price Future	CPO	7,000			20,000	30,000	CPO		25	39
18.B.177	MISO Indiana Hub Real-Time Off-Peak Daily Fixed Price Future	IOP	7,000			20,000	30,000	CPO		25	39
18.B.139	MISO Indiana Hub Day-Ahead Peak Daily Fixed Price Future	MDA	400			1,500	2,500	MCC		25	39
18.B.029	MISO Indiana Hub Day-Ahead Peak Fixed Price Future	MCC	20,000			75,000	125,000	MCC		25	39
18.B.176	MISO Indiana Hub Day-Ahead Off-Peak Daily Fixed Price	MOD	6,000			10,000	42,000	MCD		25	39

	Future									
18.B.088	MISO Indiana Hub Day-Ahead Off-Peak Fixed Price Future	MCD	60,000			100,000	420,000	MCD	25	39
18.B.028	MISO Illinois Hub Day-Ahead Peak Fixed Price Future	MLB	3,750			20,000	25,000	MLB	25	39
18.B.087	MISO Illinois Hub Day-Ahead Off-Peak Fixed Price Future	MLD	10,000			50,000	70,000	MLD	25	39
18.B.090	NYISO Zone A Day-Ahead Off-Peak Fixed Price Future	AOP	8,000			14,700	30,000	AOP	25	39
18.B.178	NYISO Zone A Day-Ahead Off-Peak Daily Fixed Price Future	APO	8,000			14,700	30,000	AOP	25	39
18.B.032	NYISO Zone A Day-Ahead Peak Fixed Price Future	NAY	1,500			2,000	5,000	NAY	25	39
18.B.142	NYISO Zone A Day-Ahead Peak Daily Fixed Price Future	ADP	1,500			2,000	5,000	NAY	25	39
18.B.093	NYISO Zone G Day-Ahead Off-Peak Fixed Price Future	NGO	4,000			10,000	30,000	NGO	25	39
18.B.179	NYISO Zone G Day-Ahead Off-Peak Daily Fixed Price Future	NOD	4,000			10,000	30,000	NGO	25	39
18.B.035	NYISO Zone G Day-Ahead Peak Fixed Price Future	NGY	200			2,000	5,000	NGY	25	39
18.B.143	NYISO Zone G Day-Ahead Peak Daily Fixed Price Future	GDP	200			2,000	5,000	NGY	25	39
18.B.094	NYISO Zone J Day-Ahead Off-Peak Fixed Price Future	NJO	4,000			20,000	29,400	NJO	25	39
18.B.180	NYISO Zone J Day-Ahead Off-Peak Daily Fixed Price Future	NOJ	4,000			20,000	29,400	NJO	25	39
18.B.036	NYISO Zone J Day-Ahead Peak Fixed Price Future	NJY	750			2,000	5,000	NJY	25	39
18.B.144	NYISO Zone J Day-Ahead Peak Daily Fixed Price Future	JDP	750			2,000	5,000	NJY	25	39
18.B.033	NYISO Zone C Day-Ahead Peak Fixed Price Future	ZCB	5,000			25,000	35,000	ZCB	25	39
18.B.091	NYISO Zone C Day-Ahead Off-Peak Fixed Price Future	ZCD	15,000			75,000	100,000	ZCD	25	39
18.B.034	NYISO Zone F Day-Ahead Peak Fixed Price Future	ZFB	10,000			50,000	70,000	ZFB	25	39
18.B.092	NYISO Zone F Day-Ahead Off-Peak Fixed Price Future	ZFD	40,000			200,000	250,000	ZFD	25	39
18.B.095	Palo Verde Day-Ahead Off-Peak Fixed Price Future	OVP	12,000			50,000	80,000	OVP	25	39
18.B.181	Palo Verde Day-Ahead Off-Peak Daily Future	QVP	12,000			50,000	80,000	OVP	25	39
18.B.037	Palo Verde Day-Ahead Peak Fixed Price Future	PVM	1,000			2,000	10,000	PVM	25	39
18.B.145	Palo Verde Day-Ahead Peak Daily Fixed Price Future	VDP	1,000			2,000	10,000	PVM	25	39
18.B.146	PJM AEP Dayton Hub Day-Ahead Peak Daily Fixed Price Future	ADA	25,000			37,500	70,000	ADB	25	39
18.B.039	PJM AEP Dayton Hub Day-Ahead Peak Fixed Price Future	ADB	25,000			37,500	70,000	ADB	25	39
18.B.097	PJM AEP Dayton Hub Day-Ahead Off-Peak Fixed Price Future	ADD	60,000			125,000	175,000	ADD	25	39
18.B.182	PJM AEP Dayton Hub Day-	ADC	60,000			125,000	175,000	ADD	25	39

	Ahead Off-Peak Daily Fixed Price Future										
18.B.099	PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	AOD	12,000			25,000	60,000	AOD		25	39
18.B.183	PJM AEP Dayton Hub Real-Time Off-Peak Daily Fixed Price Future	ADO	12,000			25,000	60,000	AOD		25	39
18.B.098	PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	ARZ	12,000			25,000	60,000	AOD		25	39
18.E.051	Calendar One Time Option on PJM AEP Dayton Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	ARZ	12,000			25,000	60,000	AOD		25	39
18.E.050	Option on PJM AEP Dayton Hub Real-Time Off-Peak Fixed Price Future	AOD	12,000			25,000	60,000	AOD		25	39
18.B.043	PJM BGE Zone Day-Ahead Peak Fixed Price Future	BGY	10,000			50,000	70,000	BGY		25	39
18.B.101	PJM BGE Zone Day-Ahead Off-Peak Fixed Price Future	BGZ	40,000			200,000	250,000	BGZ		25	39
18.B.102	PJM ComEd Zone Day-Ahead Off-Peak Fixed Price Future	CEO	40,000			200,000	250,000	CEO		25	39
18.B.044	PJM ComEd Zone Day-Ahead Peak Fixed Price Future	CEP	10,000			50,000	70,000	CEP		25	39
18.B.150	PJM JCPL Zone Day-Ahead Peak Daily Fixed Price Future	JCA	10,000			35,000	45,000	JCB		25	39
18.B.048	PJM JCPL Zone Day-Ahead Peak Fixed Price Future	JCB	10,000			35,000	45,000	JCB		25	39
18.B.185	PJM JCPL Zone Day-Ahead Off-Peak Daily Fixed Price Future	JCC	40,000			80,000	100,000	JCD		25	39
18.B.106	PJM JCPL Zone Day-Ahead Off-Peak Fixed Price Future	JCD	40,000			80,000	100,000	JCD		25	39
18.B.147	PJM AEP Dayton Hub Real-Time Peak Daily Fixed Price Future	DDP	1,000			2,000	5,000	MSO		25	39
18.B.041	PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	MSO	1,000			2,000	5,000	MSO		25	39
18.B.040	PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Future	ARY	1,000			2,000	5,000	MSO		25	39
18.E.052	Calendar One Time Option on PJM AEP Dayton Hub Real-Time Peak Calendar Year One Time Fixed Price Future	ARY	1,000			2,000	5,000	MSO		25	39
18.E.049	Option on PJM AEP Dayton Hub Real-Time Peak Fixed Price Future	MSO	1,000			2,000	5,000	MSO		25	39
18.E.033	Option on PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future	DDO	1,000			2,000	5,000	MSO		25	39
18.B.148	PJM AEP Dayton Hub Real-Time Peak Daily Look Back Fixed Price Future	DDO	1,000			2,000	5,000	MSO		25	39
18.B.151	PJM NI Hub Day-Ahead Peak Daily Fixed Price Future	NIA	25,000			125,000	187,500	NIB		25	39

18.B.050	PJM NI Hub Day-Ahead Peak Fixed Price Future	NIB	25,000			125,000	187,500	NIB		25	39
18.B.186	PJM NI Hub Day-Ahead Off-Peak Daily Fixed Price Future	NIC	100,000			500,000	625,000	NID		25	39
18.B.108	PJM NI Hub Day-Ahead Off-Peak Fixed Price Future	NID	100,000			500,000	625,000	NID		25	39
18.B.187	PJM NI Hub Real-Time Off-Peak Daily Fixed Price Future	NDO	12,000			49,000	78,400	NIO		25	39
18.B.109	PJM NI Hub Real-Time Off-Peak Fixed Price Future	NIO	12,000			49,000	78,400	NIO		25	39
18.E.037	Calendar One Time Option on PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	PWC	30,000			57,000	150,000	OPJ		25	39
18.B.116	PJM Western Hub Real-Time Off-Peak Calendar Year One Time Fixed Price Future	PWC	30,000			57,000	150,000	OPJ		25	39
18.B.118	PJM Western Hub Real-Time Off-Peak Mini Fixed Price Future	OMI	300,000			570,000	1,500,000	OPJ		25	39
18.E.027	Option on PJM Western Hub Real-Time Off-Peak Fixed Price Future	OPJ	30,000			57,000	150,000	OPJ		25	39
18.B.191	PJM Western Hub Real-Time Off-Peak Daily Fixed Price Future	ODP	30,000			57,000	150,000	OPJ		25	39
18.B.117	PJM Western Hub Real-Time Off-Peak Fixed Price Future	OPJ	30,000			57,000	150,000	OPJ		25	39
18.B.110	PJM PECO Zone Day-Ahead Off-Peak Fixed Price Future	PCO	40,000			80,000	100,000	PCO		25	39
18.B.052	PJM PECO Zone Day-Ahead Peak Fixed Price Future	PCP	10,000			35,000	45,000	PCP		25	39
18.B.149	PJM Eastern Hub Day-Ahead Peak Daily Fixed Price Future	PEA	10,000			35,000	45,000	PEB		25	39
18.B.047	PJM Eastern Hub Day-Ahead Peak Fixed Price Future	PEB	10,000			35,000	45,000	PEB		25	39
18.B.184	PJM Eastern Hub Day-Ahead Off-Peak Daily Fixed Price Future	PEC	40,000			80,000	100,000	PED		25	39
18.B.105	PJM Eastern Hub Day-Ahead Off-Peak Fixed Price Future	PED	40,000			80,000	100,000	PED		25	39
18.B.155	PJM Western Hub Day-Ahead Peak Daily Fixed Price Future	PDA	740			1,000	2,600	PJC		25	39
18.B.057	PJM Western Hub Day-Ahead Peak Fixed Price Future	PJC	37,000			50,000	130,000	PJC		25	39
18.B.190	PJM Western Hub Day-Ahead Off-Peak Daily Fixed Price Future	PDO	10,400			12,000	38,000	PJD		25	39
18.B.115	PJM Western Hub Day-Ahead Off-Peak Fixed Price Future	PJD	104,000			120,000	380,000	PJD		25	39
18.B.058	PJM Western Hub Real-Time Peak Calendar Year One Time Fixed Price Future	PMX	3,000			5,000	15,000	PJM		25	39
18.E.038	Calendar One Time Option on PJM Western Hub Real-Time Peak Calendar Year One Time Fixed Price Future	PMX	3,000			5,000	15,000	PJM		25	39
18.B.061	PJM Western Hub Real-Time	PWP	3,000			5,000	15,000	PJM		25	39

	Peak Planning Year One Time Fixed Price Future									
18.E.039	Planning Year One Time Option on PJM Western Hub Real-Time Peak Planning Year One Time Fixed Price Future	PWP	3,000			5,000	15,000	PJM		25 39
18.E.034	Option on PJM Western Hub Real-Time Peak Daily Look Back Fixed Price Future	PDQ	3,000			5,000	15,000	PJM		25 39
18.B.060	PJM Western Hub Real-Time Peak Mini Fixed Price Future	PMI	150,000			250,000	750,000	PJM		25 39
18.E.026	Option on PJM Western Hub Real-Time Peak Mini Fixed Price Future	PMI	150,000			250,000	750,000	PJM		25 39
18.B.059	PJM Western Hub Real-Time Peak Fixed Price Future	PJM	3,000			5,000	15,000	PJM		25 39
18.B.156	PJM Western Hub Real-Time Peak Daily Fixed Price Future	PDP	3,000			5,000	15,000	PJM		25 39
18.B.157	PJM Western Hub Real-Time Peak Daily Look Back Fixed Price Future	PDQ	3,000			5,000	15,000	PJM		25 39
18.E.025	Option on PJM Western Hub Real-Time Peak Fixed Price Future	PJM	3,000			5,000	15,000	PJM		25 39
18.B.049	PJM METED Zone Day-Ahead Peak Fixed Price Future	PMB	10,000			35,000	45,000	PMB		25 39
18.B.107	PJM METED Zone Day-Ahead Off-Peak Fixed Price Future	PMD	40,000			80,000	200,000	PMD		25 39
18.B.051	PJM NI Hub Real-Time Peak Fixed Price Future	PNL	800			4,200	5,250	PNL		25 39
18.B.152	PJM NI Hub Real-Time Peak Daily Fixed Price Future	NDP	800			4,200	5,250	PNL		25 39
18.B.153	PJM PEPCO Zone Day-Ahead Peak Daily Fixed Price Future	PPE	10,000			35,000	45,000	PPF		25 39
18.B.054	PJM PEPCO Zone Day-Ahead Peak Month Fixed Price Future	PPF	10,000			35,000	45,000	PPF		25 39
18.B.188	PJM PEPCO Zone Day-Ahead Off-Peak Daily Fixed Price Future	PPG	40,000			80,000	100,000	PPH		25 39
18.B.112	PJM PEPCO Zone Day-Ahead Off-Peak Fixed Price Future	PPH	40,000			80,000	100,000	PPH		25 39
18.B.113	PJM PPL Zone Day-Ahead Off-Peak Fixed Price Future	PPO	40,000			80,000	100,000	PPO		25 39
18.B.055	PJM PPL Zone Day-Ahead Peak Fixed Price Future	PPP	10,000			35,000	45,000	PPP		25 39
18.B.046	PJM Duquesne Zone Day-Ahead Peak Fixed Price Future	PQB	5,000			25,000	35,000	PQB		25 39
18.B.104	PJM Duquesne Zone Day-Ahead Off-Peak Fixed Price Future	PQD	15,000			75,000	100,000	PQD		25 39
18.B.154	PJM PSEG Day-Ahead Peak Daily Fixed Price Future	PSC	10,000			35,000	50,000	PSA		25 39
18.B.056	PJM PSEG Day-Ahead Peak Fixed Price Future	PSA	10,000			35,000	50,000	PSA		25 39
18.B.189	PJM PSEG Day-Ahead Off-Peak Daily Fixed Price Future	PSD	40,000			80,000	170,000	PSB		25 39

18.B.114	PJM PSEG Day-Ahead Off-Peak Fixed Price Future	PSB	40,000			80,000	170,000	PSB		25	39
18.B.096	PJM AECO Zone Day-Ahead Off-Peak Fixed Price Future	PTD	10,000			35,000	45,000	PTD		25	39
18.B.038	PJM AECO Zone Day-Ahead Peak Fixed Price Future	PTB	10,000 750			35,000 2,000	45,000 5,000	PTB		25	39
18.B.042	PJM APS Zone Day-Ahead Peak Fixed Price Future	PUB	10,000			50,000	70,000	PUB		25	39
18.B.100	PJM APS Zone Day-Ahead Off-Peak Fixed Price Future	PUD	40,000			200,000	250,000	PUD		25	39
18.B.045	PJM DPL Zone Day-Ahead Peak Fixed Price Future	PXB	10,000			50,000	70,000	PXB		25	39
18.B.103	PJM DPL Zone Day-Ahead Off-Peak Fixed Price Future	PXD	40,000			80,000	100,000	PXD		25	39
18.B.053	PJM PENELEC Zone Day-Ahead Peak Fixed Price Future	PZB	10,000			35,000	45,000	PZB		25	39
18.B.111	PJM PENELEC Zone Day-Ahead Off-Peak Fixed Price Future	PZD	40,000			150,000	200,000	PZD		25	39
Physical Environmental											
18.D.003	Climate Action Reserve Future	CCS	100			500	1,000	CCS		25	39
18.E.042	Option on Climate Action Reserve Future	CCS	100			500	1,000	CCS		25	39
18.D.003	Climate Action Reserve Vintage 2009 Future	CCH	100			500	1,000	CCH		25	39
18.D.003	Climate Action Reserve Vintage 2010 Future	CCI	100			500	1,000	CCI		25	39
18.D.003	Climate Action Reserve Vintage 2011 Future	CCJ	100			500	1,000	CCJ		25	39
18.D.003	Climate Action Reserve Vintage 2012 Future	CCK	100			500	1,000	CCK		25	39
18.D.002	Carbon Financial Instrument, United States, Future	CFS	5,000			10,000	15,000	CFS		25	39
18.E.041	Option on Carbon Financial Instrument, United States, Future	CFS	5,000			10,000	15,000	CFS		25	39
18.D.004	Connecticut Compliance Renewable Energy Certificates Class 1 Future	CTR	1,000			6,000	12,000	CTR		25	39
18.D.009	Massachusetts Compliance Renewable Energy Certificates Class 1 Future	MCR	1,000			6,000	12,000	MCR		25	39
18.D.010	New Jersey Compliance Renewable Energy Certificates Class 1 Future	NJR	1,000			8,000	16,000	NJR		25	39
18.D.011	Regional Greenhouse Gas Initiative Vintage 2009 Future	RGH	1,500			3,000	6,000	RGH		25	39
18.E.047	Option on Regional Greenhouse Gas Initiative Vintage 2009 Future	RGH	1,500			3,000	6,000	RGH		25	39
18.D.011	Regional Greenhouse Gas Initiative Vintage 2010 Future	RGI	1,500			3,000	6,000	RGI		25	39
18.E.047	Option on Regional Greenhouse Gas Initiative Vintage 2010 Future	RGI	1,500			3,000	6,000	RGI		25	39
18.D.011	Regional Greenhouse Gas	RGJ	1,500			3,000	6,000	RGJ		25	39

	Initiative Vintage 2011 Future										
18.E.047	Option on Regional Greenhouse Gas Initiative Vintage 2011 Future	RGJ	1,500			3,000	6,000	RGJ		25	39
18.D.011	Regional Greenhouse Gas Initiative Vintage 2012 Future	RGK	2,000			4,000	8,000	RGK		25	39
18.E.047	Option on Regional Greenhouse Gas Initiative Vintage 2012 Future	RGK	2,000			4,000	8,000	RGK		25	39
18.D.012	Sulfur Financial Instrument Vintage 2009 Future	SFH	8,000			20,000	40,000	SFH		25	39
18.E.048	Option on Sulfur Financial Instrument Vintage 2009 Future	SFH	8,000			20,000	40,000	SFH		25	39
18.D.012	Sulfur Financial Instrument Vintage 2010 Future	SFI	8,000			20,000	40,000	SFI		25	39
18.E.048	Option on Sulfur Financial Instrument Vintage 2010 Future	SFI	8,000			20,000	40,000	SFI		25	39
18.D.012	Sulfur Financial Instrument Vintage 2011 Future	SFJ	8,000			20,000	40,000	SFJ		25	39
18.E.048	Option on Sulfur Financial Instrument Vintage 2011 Future	SFJ	8,000			20,000	40,000	SFJ		25	39
18.D.012	Sulfur Financial Instrument Vintage 2012 Future	SFK	8,000			20,000	40,000	SFK		25	39
18.E.048	Option on Sulfur Financial Instrument Vintage 2012 Future	SFK	8,000			20,000	40,000	SFK		25	39
18.D.012	Sulfur Financial Instrument Vintage 2013 Future	SFL	8,000			20,000	40,000	SFL		25	39
18.E.048	Option on Sulfur Financial Instrument Vintage 2013 Future	SFL	8,000			20,000	40,000	SFL		25	39
18.D.012	Sulfur Financial Instrument Vintage 2014 Future	SFM	8,000			20,000	40,000	SFM		25	39
18.E.048	Option on Sulfur Financial Instrument Vintage 2014 Future	SFM	8,000			20,000	40,000	SFM		25	39
18.D.012	Sulfur Financial Instrument Vintage 2015 Future	SFN	8,000			20,000	40,000	SFN		25	39
18.E.048	Option on Sulfur Financial Instrument Vintage 2015 Future	SFN	8,000			20,000	40,000	SFN		25	39
18.D.001	California Carbon Allowance Vintage 2013 Future	CAL	5,000			15,000	30,000	CAL		25	39
18.E.040	Option on California Carbon Allowance Vintage 2013 Future	CAL	5,000			15,000	30,000	CAL		25	39
18.D.001	California Carbon Allowance Vintage 2014 Future	CAM	5,000			15,000	30,000	CAM		25	39
18.E.040	Option on California Carbon Allowance Vintage 2014 Future	CAM	5,000			15,000	30,000	CAM		25	39
18.D.001	California Carbon Allowance Vintage 2015 Future	CAN	5,000			15,000	30,000	CAN		25	39
18.E.040	Option on California Carbon Allowance Vintage 2015 Future	CAN	5,000			15,000	30,000	CAN		25	39
18.D.007	Cross State Air Pollution TR SO2 Group 1 Allowance Future	SOK	3,000			6,000	12,000	SOK		25	39
18.E.045	Option on Cross State Air Pollution TR SO2 Group 1 Allowance Future	SOK	3,000			6,000	12,000	SOK		25	39
18.D.008	Cross State Air Pollution TR SO2 Group 2 Allowance Future	STK	1,500			3,000	6,000	STK		25	39

18.E.046	Option on Cross State Air Pollution TR SO2 Group 2 Allowance Future	STK	1,500			3,000	6,000	STK		25	39
18.D.005	Cross State Air Pollution TR NOx Annual Allowance Future	NAK	5,000			10,000	15,000	NAK		25	39
18.E.043	Option on Cross State Air Pollution TR NOx Annual Allowance Future	NAK	5,000			10,000	15,000	NAK		25	39
18.D.006	Cross State Air Pollution TR NOx Ozone Season Allowance Future	NOK	5,000			10,000	15,000	NOK		25	39
18.E.044	Option on Cross State Air Pollution TR NOx Ozone Season Allowance Future	NOK	5,000			10,000	15,000	NOK		25	39