



BY ELECTRONIC TRANSMISSION

Submission No. 13-129
December 27, 2013

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

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

Dear 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 amended Rules 18.B.120 and 18.B.122 to update the URL link to the California ISO reference price for the CAISO NP-15 Real-Time Peak Daily Fixed Price and the CAISO SP-15 Day-Ahead Peak Daily Fixed Price futures contracts. The Exchange also increased the Interval Price Limit ("IPL") amount for swing and basis natural gas 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.

Sincerely,

Jason V. Fusco
Assistant General Counsel
Market Regulation

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

EXHIBIT A

Rule 18.B.120 CAISO NP-15 Real-Time Peak Daily Fixed Price Future

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

- a) **Description:** "ELECTRICITY-CAISO-NP15-REAL TIME" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the California ISO at <http://oasis.caiso.com/mrioasis/logon.do> [~~//oasis.caiso.com/mrioasis/?deframe=true&serverurl=http%3a%2f%2fptp09%2e%2e%2e%2e%3a8000&volume=OASIS~~], under the headings "Prices: Report: Interval Locational Marginal Prices (LMP): P/APNode ID: TH_NP15_GEN-APND [NP15SLAK_5_N001]: Market: RUC" that reports prices effective on that Pricing Date.

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.122 CAISO SP-15 Day-Ahead Peak Daily Fixed Price Future

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Reference Price A: ELECTRICITY-CAISO-SP15-DAY AHEAD

- a) **Description:** "ELECTRICITY-CAISO-SP15-DAY AHEAD" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by the California ISO at <http://oasis.caiso.com/mrioasis/logon.do> [~~//oasis.caiso.com/mrioasis/?deframe=true&serverurl=http%3a%2f%2fptp09%2e%2e%2e%2e%3a8000&volume=OASIS~~], under the headings "Prices: Report: Interval Locational Marginal Prices: P/APNode ID: TH_SP15_GEN-APND [SP15SLAK_5_N001]" that reports prices effective on that Pricing Date.

[REMAINDER OF RULE UNCHANGED]

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>Recalculation Time (seconds)</u>	<u>IPL Hold Period (seconds)</u>
Henry Hub	\$0.10	EIA Day - \$0.12	3 seconds	5 seconds
Fixed Price (not including Henry)	\$4.00	IPL Amount: \$14.00/10.00 Lebanon Swing Future (LBN) TETCO M3 Swing Future (TSS) Dominion South Swing Future (DSS) Transco Zone 6 (non NY) Swing Future (TPS) Transco Zone 6 (NY) Swing Future (ZSS [IPL Amount \$2.00]) Algonquin Citygates Swing Future (ALS) Iroquois (Into) Swing (Platts) Future (IRS) Iroquois-Z2 Swing (Platts) Future (IZS)	3 seconds	5 seconds
Basis	\$4.00	IPL Amount: \$14.00/10.00 TETCO M3 Basis Future (TMT) Dominion South Basis Future (DOM) Transco Zone 6 (non NY) Basis Future (TPB) Transco Zone 6 (NY) Basis Future (TZS) [IPL Amount \$2.00] Algonquin Citygates Basis Future (ALQ) Iroquois (Into) Basis (Platts) Future (IRB) Iroquois-Z2 Basis (Platts) Future (IZB)	3 seconds	5 seconds
Index	\$0.20	N/A	3 seconds	5 seconds
Financial Power	\$30.00	N/A	3 seconds	5 seconds
All Daily Power Contracts	\$50.00	N/A	3 seconds	5 seconds
All Daily Load Forecast	\$0,000 MW	N/A	3 seconds	5 seconds
All ERCOT Contracts	\$100.00	N/A	3 seconds	5 seconds
RGGI	\$1.00	N/A	3 seconds	5 seconds
CAR-CRT, CFI-US & REC-NJ	\$2.50	N/A	3 seconds	5 seconds
CCA & SFI	\$5.00	N/A	3 seconds	5 seconds
CT & MA REC	\$10.00	N/A	3 seconds	5 seconds
CSAPR SO2 & NOX	\$60.00	N/A	3 seconds	5 seconds
RIN	\$0.50	N/A	3 seconds	5 seconds
NJ SREC	\$30.00	N/A	3 seconds	5 seconds
TX REC	\$2.50	N/A	3 seconds	5 seconds
CAIR NOX (Annual and Ozone)	\$30.00	N/A	3 seconds	5 seconds