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New York, NY 10055

BY ELECTRONIC TRANSMISSION

Submission No. 14-28

March 28, 2014

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: Amendments to Rules 18.01, 18.B.001 *et seq.*, and 18.E.017 *et seq.*, Resolution No. 2 of Chapter 18, the Exchange's Block Trading Procedures and the Exchange and Clearing Fees for Monthly Power Futures Contracts - Submission Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6(a)

Dear Ms. Jurgens:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(a), ICE Futures U.S., Inc. ("Exchange") hereby certifies amendments to Exchange Rules 18.01, 18.B.001 *e. seq.*, 18.E.017 *et seq.*, Resolution No. 2 of Chapter 18, the Exchange's block trading procedures (which are reflected in the Block Trade FAQ) and the Exchange and clearing fees for monthly Power futures contracts, as set forth in Exhibits B through E.

Amendments to Contract Size of All 16 MWh and 5 MWh Monthly Power Futures and Options Contracts

The amendments to Exchange Rules 18.01, 18.B.001 *et seq.* and 18.E.017 *et seq.* change the contract size for all mini-sized (16 MWh and 5 MWh) monthly Power futures and options contracts from megawatt hours ("MWh") to megawatts ("MW"), to match industry practice and to simplify the trading process. Currently, all mini-sized monthly Power futures and options contracts listed by the Exchange are sized in MWh per day for peak contracts and MWh per hour for off-peak contracts. This sizing convention forces participants to trade multiple lots in order to use these contracts to hedge monthly exposure.

In order to simplify trading and hedging, the Exchange is changing the sizing convention for all 16 MWh and 5 MWh monthly Power futures and options to 1 MW. The new contract size for a given expiry month will be variable and be determined by multiplying 1 MW by the number

of hours in the relevant Pricing Date period for the relevant Reference Price. This sizing convention will allow participants to trade a single lot rather than multiple lots to hedge monthly exposure.

The amendments change the contract size of 89 futures and 4 options contracts. Depending on the number of peak days or off-peak hours in a given month, the new contract sizes will be anywhere from 19 to 424 times the size of a single lot under the current rules. However, while the amendments will change the size and value of a single lot, they will not impact the size and value of monthly peak and off-peak contracts as they are actually traded. Examples of how the change in contract size affects the current contracts are set forth in Exhibit A to this submission.

Ancillary Amendments

In connection with the contract size changes, the Exchange is also amending: (1) Resolution No. 2 of Chapter 18 to change the position limits for the mini-sized monthly Power contracts; (2) the Exchange's block trading procedures, which are reflected in the Block Trade FAQ; and (3) the Exchange and clearing fees for the mini-sized monthly Power contracts.

The amendments to Resolution No. 2 of Chapter 18 decrease the maximum position limits and position accountability levels for the mini-sized monthly Power contracts by the approximate factor the contract size was increased (between 19 to 424 times), as set forth in Exhibit C. As the factor by which the contract size is being increased changes from month-to-month depending on the number of peak days or off peak hours, staff approximated an average of the factor when decreasing the positions limits.

Similarly, amendments to the Exchange's block trade procedures, which are reflected in the Block Trade FAQ, decrease the minimum block size for affected mini-sized monthly Power contracts, to the extent possible, by the factor the contract size was increased. The amendments to the Block Trade FAQ are attached hereto as Exhibit D.

The Exchange and clearing fees for monthly Power futures contracts are also being amended. The fees will be increased by the approximate factor (between 19 and 424 times) each contract size was increased. The new contract fees accompany this Submission as Exhibit E.

All other terms and conditions of monthly Power futures and options contracts will remain unchanged.

Implementation of Contract Size Changes and Ancillary Amendments

The Exchange will implement the contract size changes and the ancillary amendments on April 25, 2014, effective for all expiration months, including those with open interest, and will coordinate the adjustment of market participant positions with Clearing Members so that the transition is orderly. As explained above and in Exhibit A, the amendments will not materially change the value of affected contracts as they are actually traded. Furthermore, based upon the review of open interest and current trading conventions, the Exchange does not anticipate that there will be any odd lots as a result of the conversion.

Certifications

The Exchange is not aware of any opposing view to the amendments and certifies that the contract size changes and the ancillary amendments comply with the requirements of the Act and the rules and regulations promulgated thereunder. The Exchange has reviewed the designated contract market core principles ("Core Principles") as set forth in the Act and has determined that the listing of the contract complies with the following relevant Core Principles:

COMPLIANCE WITH RULES

The amended terms and conditions of the mini-sized monthly Power futures and options contract are set forth in Chapter 18, 18B and 18E, and Appendix I of Chapter 27 and will be enforced by the Exchange. In addition, trading of the contracts is subject to all relevant Exchange rules which are enforced by the Market Regulation Department.

CONTRACTS NOT READILY SUBJECT TO MANIPULATION

Monthly Power futures contracts are not readily subject to manipulation as they are based on established and liquid underlying cash markets. The amendments to the contract sizes align the Exchange's futures and options contracts with industry practice making the products less subject to manipulation. In addition, trading of the contracts will continue to be monitored by the Market Regulation Department.

POSITION LIMITS OR ACCOUNTABILITY

Positions in all mini-sized monthly Power contracts will be subject to the amended position limits set forth in Exhibit B. The position limit and accountability level for each contract is being decreased from the current level by the approximate factor that the size of such contract is being increased (between 19 to 424 times). As such, the position limit and accountability levels are unchanged in terms of the aggregate notional contract size levels relative to deliverable supply.

The Exchange further certifies that, concurrent with this filing, a notice of pending certification was posted on the Exchange's website as well as a copy of this submission, which may be accessed 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,



Jason V. Fusco
Assistant General Counsel
Market Regulation

Enc.

cc: Division of Market Oversight
New York Regional Office

Exhibit A

16 MWh Peak Hour Contracts

The Exchange currently lists three sizes of monthly peak Power futures and options contracts, 800 MWh, 400 MWh and 16 MWh. The contract sizes are based upon the 16 hour peak period (generally from 8:00AM to 11:00PM) in a peak power day (generally Monday through Friday, not including Holidays). An 800 MWh contract represents 50 megawatts per peak hour in a peak day ($800/16 = 50$), a 400 MWh contract represents 25 megawatts per peak hour in a peak day ($400/16 = 25$) and a 16 MWh contract represents 1 megawatt per peak hour in a peak day ($16/16 = 1$).

Monthly peak Power futures contracts are currently traded in multiple lots equal to the number of peak power days in the “contract period,” which is the expiration month. A March 2014 (“H14”) peak contract will be traded in 21 lot increments and the April 2014 (“J14”) peak contract will be traded in 22 lot increments, as there are 21 peak power days in March and 22 peak power days in April. To illustrate, the CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future (“SPY”) is a 16 MWh monthly peak hour contract. The H14 SPY contract will trade in 21 lot increments, which translates into 336 MWh during the contract period.

The proposed amendments change the size of all 16 MWh monthly peak hour contracts from MWh to MW to simplify the trading process. Specifically, all 16 MWh contracts, such as the SPY contract referenced above, will be changed to 1 MW contracts. The 1 MW H14 SPY contract size will be equal to 1 megawatt per hour, for each of the 16 hours in a peak day, for each of the 21 peak days in the month of March ($1 \times 16 \times 21 = 336$ MWh). Thus, instead of trading 21 lots to hedge the equivalent of 336 MWh in the H14 SPY contract, a market participant need only trade 1 lot.

While the amendments change the size and value of an individual lot, there will be no material impact on the size that the 16 MWh monthly peak futures and options contracts are actually traded. As explained in the example above, under the current convention the minimum traded size for the H14 SPY is 21 lots, equivalent to 336 MWh. Under the new convention the minimum traded size for the H14 SPY contract will be 1 lot, which is also equivalent to 336 MWh. The traded minimum size remains the same whether it is expressed in the current convention totaling 21 lots ($21 \text{ lots} \times 16 \text{ MWh per lot} = 336 \text{ MWh}$) or the new convention totaling 1 lot ($1 \text{ lot} = 1 \text{ MW per hour} \times 16 \text{ peak hours per day} \times 21 \text{ peak days in H14} = 336 \text{ MWh}$). This is true for all the 16 MWh monthly peak contracts included in these amendments.

5 MWh Off-Peak Hour Contracts

The Exchange currently lists three sizes of monthly off-peak Power futures and options contracts, 50 MWh, 25 MWh and 5 MWh. The contract sizes are based upon per-hour flow and are traded in multiple lots equal to the number of off-peak hours in a given contract period or expiration month. For example, the ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Future (“HZD”) is a 5 MWh off-peak monthly power futures contract. Due to the current sizing convention, the H14 HZD contract trades in increments of 368 lots and the J14 HZD trades in increments of 407 lots as there are 368 off-peak hours during H14 and 407 off-peak hours during J14.

Like peak contracts, the proposed amendments change the size of all 5 MWh monthly off-peak contracts from MWh to MW to simplify the trading process. Using the example from above, HZD will go from a 5 MWh contract to a 1 MW contract. The 1 MW H14 HZD contract size is equal to 1 megawatt per hour, for each of the 368 off-peak hours in the month of March ($1 \times 368 = 368$ MWh).

Under the current convention, the minimum trading size of a 5 MWh monthly off-peak H14 contract is equal to 1,840 MWh (5 MWh X 368 off-peak hours). The minimum trading size will be 1/5 the size in the new convention, as 1 lot in H14 will be equal to 368 MWh (1 lot = 1 MW X 368 off-peak hours). Instead of trading 368 lots to hedge the equivalent of 1,840 MWh in the H14 HZD contract, a market participant need only trade 5 lots. With the change, the Exchange will offer uniform 1 MW contract sizes in both the 16 MWh peak and 5 MWh off-peak monthly power contracts. Moreover, reducing the actual trading size of the 5 MWh contracts will not impact the economic value of the contract, because it will make the actual trading size more granular. As such, participants will have greater flexibility in terms of the actual trading size.

EXHIBIT B

CHAPTER 18

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

* * *

Rule 18.01 Definitions

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

* * *

MW

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

[REMAINDER OF RULE UNCHANGED]

Subchapter 18B - Power

Futures Contracts

* * *

Rule 18.B.003 CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future

* * *

Contract Symbol: SPY

* * *

Contract Size: [~~16 MWh~~] 1 MW

[REMAINDER OF THE RULE UNCHANGED]

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

* * *

Contract Symbol: HZB

* * *

Contract Size: [~~16 MWh~~] 1 MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.006 ERCOT Houston Load Zone Real-Time Peak Fixed Price Future

* * *

Contract Symbol: EDH

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.007 ERCOT North 345KV Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: EVN

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: NZB

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.010 ERCOT North Load Zone Real-Time Peak Fixed Price Future

* * *

Contract Symbol: EDN

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: SZB

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: EDS

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: WZB

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.016 ERCOT West Load Zone Real-Time Peak Fixed Price Future

* * *

Contract Symbol: EDW

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.017 ISO New England Connecticut Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: ICP

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.018 ISO New England Maine Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: IEB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.021 ISO New England Massachusetts Hub Day-Ahead Peak Mini Fixed Price Future

* * *

Contract Symbol: NEM

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.022 ISO New England NE Massachusetts Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: INB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.023 ISO New England New Hampshire Day-Ahead Peak Fixed Price Future

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Contract Symbol: IHB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.024 ISO New England SE Massachusetts Day-Ahead Peak Fixed Price Future

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Contract Symbol: IMB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.025 ISO New England West Central Massachusetts Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: IWB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.027 Mid-Columbia Day-Ahead Peak Mini Fixed Price Future

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Contract Symbol: MDF

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Contract Size: [~~16 MWh~~] 1 MW

[REMAINDER OF THE RULE UNCHANGED]

Rule 18.B.028 MISO Illinois Hub Day-Ahead Peak Fixed Price Future

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Contract Symbol: MLB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.029 MISO Indiana Hub Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: MCC

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.031 MISO Indiana Hub Real-Time Peak Mini Fixed Price Future

* * *

Contract Symbol: MCG

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.033 NYISO Zone C Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: ZCB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.034 NYISO Zone F Day-Ahead Peak Fixed Price Future

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Contract Symbol: ZFB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.038 PJM AECO Zone Day-Ahead Peak Fixed Price Future

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Contract Symbol: PTB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.039 PJM AEP Dayton Hub Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: ADB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.042 PJM APS Zone Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: PUB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.043 PJM BGE Zone Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: BGY

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.044 PJM ComEd Zone Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: CEP

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.045 PJM DPL Zone Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: PXB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.046 PJM Duquesne Zone Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: PQB

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.047 PJM Eastern Hub Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: PEB

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.048 PJM JCPL Zone Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: JCB

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.049 PJM METED Zone Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: PMB

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.050 PJM NI Hub Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: NIB

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.052 PJM PECO Zone Day-Ahead Peak Fixed Price Future

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Contract Symbol: PCP

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.053 PJM PENELEC Zone Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: PZB

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.054 PJM PEPCO Zone Day-Ahead Peak Month Fixed Price Future

* * *

Contract Symbol: PPF

* * *

Contract Size: [~~16 MWh~~] 1MW
[REMAINDER OF RULE UNCHANGED]

Rule 18.B.055 PJM PPL Zone Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: PPP

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.056 PJM PSEG Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: PSA

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.057 PJM Western Hub Day-Ahead Peak Fixed Price Future

* * *

Contract Symbol: PJC

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.060 PJM Western Hub Real-Time Peak Mini Fixed Price Future

* * *

Contract Symbol: PMI

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.064 ERCOT North 345KV Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: NEV

* * *

Contract Size: [~~5 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.065 ERCOT Houston 345KV Real-Time Off-Peak Fixed Price Future

* * *

Contract Symbol: HEB

* * *

Contract Size: [~~5 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: HZD

* * *

Contract Size: [~~5 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: OEH

* * *

Contract Size: {5-MWh}1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.068 ERCOT North 345KV Real-Time Off-Peak Fixed Price Future

* * *

Contract Symbol: NEB

* * *

Contract Size: {5-MWh}1MW

[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: NZD

* * *

Contract Size: {5-MWh}1MW

[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: OEN

* * *

Contract Size: {5-MWh}1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.071 ERCOT South 345KV Real-Time Off-Peak Fixed Price Future

* * *

Contract Symbol: SEB

* * *

Contract Size: {5-MWh}1MW

[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: SZD

* * *

Contract Size: {5-MWh}1MW

[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: OES

* * *

Contract Size: {5-MWh}1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.074 ERCOT West 345KV Real-Time Off-Peak Fixed Price Fixed Price Future

* * *

Contract Symbol: WEB

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: WZD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

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

* * *

Contract Symbol: OEW

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.077 ISO New England Connecticut Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: ICO

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.078 ISO New England Maine Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: IED

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.081 ISO New England Massachusetts Hub Day-Ahead Off-Peak Mini Fixed Price Future

* * *

Contract Symbol: NOM

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.082 ISO New England NE Massachusetts Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: IND

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.083 ISO New England New Hampshire Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: IHD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.084 ISO New England SE Massachusetts Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: IMD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.085 ISO New England West Central Massachusetts Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: IWD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.087 MISO Illinois Hub Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: MLD

* * *

Contract Size ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.088 MISO Indiana Hub Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: MCD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.091 NYISO Zone C Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: ZCD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.092 NYISO Zone F Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: ZFD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.096 PJM AECO Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PTD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.097 PJM AEP Dayton Hub Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: ADD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.100 PJM APS Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PUD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.101 PJM BGE Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: BGZ

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.102 PJM ComEd Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: CEO

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.103 PJM DPL Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PXD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.104 PJM Duquesne Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PQD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.105 PJM Eastern Hub Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PED

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.106 PJM JCPL Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: JCD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.107 PJM METED Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PMD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.108 PJM NI Hub Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: NID

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.110 PJM PECO Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PCO

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.111 PJM PENELEC Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PZD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.112 PJM PEPCO Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PPH

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.113 PJM PPL Zone Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PPO

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.114 PJM PSEG Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PSB

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.115 PJM Western Hub Day-Ahead Off-Peak Fixed Price Future

* * *

Contract Symbol: PJD

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.118 PJM Western Hub Real-Time Off-Peak Mini Fixed Price Future

* * *

Contract Symbol: OMI

* * *

Contract Size: ~~{5-MWh}~~1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.B.192 NYISO Zone A Day-Ahead Peak Mini Fixed Price Future

* * *

Contract Symbol: NMA

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Rule 18 .B.193 NYISO Zone A Day-Ahead Off-Peak Mini Fixed Price Future

* * *

Contract Symbol: ONA

* * *

Contract Size: [~~5 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

18.B.194 NYISO Zone G Day-Ahead Peak Mini Fixed Price Future

* * *

Contract Symbol: NMG

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

18.B.195 NYISO Zone G Day-Ahead Off-Peak Mini Fixed Price Future

* * *

Contract Symbol: ONG

* * *

Contract Size: [~~5 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

18.B.196 NYISO Zone J Day-Ahead Peak Mini Fixed Price Future

* * *

Contract Symbol: NMJ

* * *

Contract Size: [~~16 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

18.B.197 NYISO Zone J Day-Ahead Off-Peak Mini Fixed Price Future

* * *

Contract Symbol: ONJ

* * *

Contract Size: [~~5 MWh~~] 1MW

[REMAINDER OF RULE UNCHANGED]

Subchapter 18E – Energy Options Contracts

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

* * * *

Contract Symbol: SPY

* * * *

Contract Size: [~~16 MWh~~] 1 MW

[REMAINDER OF THE RULE UNCHANGED]

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

* * *

Contract Symbol: MDF

* * *

Contract Size: [~~16 MWh~~] 1 MW

[REMAINDER OF THE RULE UNCHANGED]

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

* * *

Contract Symbol: MCG

* * *

Contract Size: [~~16 MWh~~] 1 MW

[REMAINDER OF RULE UNCHANGED]

Rule 18.E.026 Option on PJM Western Hub Real-Time Peak Mini Fixed Price Future

* *

Contract Symbol: PMI

* * *

Contract Size: [~~16 MWh~~] 1 MW

[REMAINDER OF RULE UNCHANGED]

EXHIBIT C – NEW POSITION LIMIT AND ACCOUNTABILITY LEVELS

Resolution No. 2 – Position Limit/Accountability Table

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

Rule	Contract Name	Pk/OP	Commodity Code	Contract Size (MWh)	Contract Size (MW)	Spot Month Limit	Single Month Accountability Level	All Month Accountability Level	Exchange Reportable Level	Conversion Factor
18.B.003	CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	Pk	SPY	46	1	150,000 7,143	150,000 7,143	375,000 17,857	25 1	21
18.B.065	ERCOT Houston 345KV Real-Time Off-Peak Fixed Price Future	OP	HEB	5	1	350,000 4,487	350,000 4,487	350,000 4,487	25 1	78
18.B.066	ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Future	OP	HZD	5	1	180,000 2,308	180,000 2,308	280,000 3,590	25 1	78
18.B.005	ERCOT Houston Load Zone Day-Ahead Peak Fixed Price Future	Pk	HZB	46	1	63,500 3,024	63,500 3,024	87,500 4,167	25 1	21
18.B.067	ERCOT Houston Load Zone Real-Time Off-Peak Fixed Price Future	OP	OEH	5	1	180,000 2,308	200,000 2,564	280,000 3,590	25 1	78
18.B.006	ERCOT Houston Load Zone Real-Time Peak Fixed Price Future	Pk	EDH	46	1	63,500 3,024	63,500 3,024	87,500 4,167	25 1	21
18.B.064	ERCOT North 345KV Day-Ahead Off-Peak Fixed Price Future	OP	NEV	5	1	350,000 4,487	350,000 4,487	350,000 4,487	25 1	78
18.B.007	ERCOT North 345KV Day-Ahead Peak Fixed Price Future	Pk	EVN	46	1	100,000 4,762	100,000 4,762	100,000 4,762	25 1	21
18.B.068	ERCOT North 345KV Real-Time Off-Peak Fixed Price Future	OP	NEB	5	1	525,000 6,731	525,000 6,731	525,000 6,731	25 1	78
18.B.069	ERCOT North Load Zone Day-Ahead Off-Peak Fixed Price Future	OP	NZD	5	1	525,000 6,731	525,000 6,731	525,000 6,731	25 1	78
18.B.009	ERCOT North Load Zone Day-Ahead Peak Fixed Price Future	Pk	NZB	46	1	160,000 7,619	160,000 7,619	160,000 7,619	25 1	21
18.B.070	ERCOT North Load Zone Real-Time Off-Peak Fixed Price Future	OP	OEN	5	1	275,000 3,526	275,000 3,526	350,000 4,487	25 1	78
18.B.010	ERCOT North Load Zone Real-Time Peak Fixed Price Future	Pk	EDN	46	1	96,500 4,595	96,500 4,595	105,000 5,000	25 1	21
18.B.071	ERCOT South 345KV Real-Time Off-Peak Fixed Price Future	OP	SEB	5	1	135,000 1,731	135,000 1,731	135,000 1,731	25 1	78
18.B.072	ERCOT South Load Zone Day-Ahead Off-Peak Fixed Price Future	OP	SZD	5	1	95,000 1,218	95,000 1,218	105,000 1,346	25 1	78

18.B.012	ERCOT South Load Zone Day-Ahead Peak Fixed Price Future	Pk	SZB	46	1	32,500	1,548	32,500	1,548	35,000	1,667	25	1	21
18.B.073	ERCOT South Load Zone Real-Time Off-Peak Fixed Price Future	OP	OES	5	1	95,000	1,218	95,000	1,218	105,000	1,346	25	1	78
18.B.013	ERCOT South Load Zone Real-Time Peak Fixed Price Future	Pk	EDS	46	1	32,500	1,548	32,500	1,548	35,000	1,667	25	1	21
18.B.074	ERCOT West 345KV Real-Time Off-Peak Fixed Price Future	OP	WEB	5	1	80,000	1,026	100,000	1,282	150,000	1,923	25	1	78
18.B.075	ERCOT West Load Zone Day-Ahead Off-Peak Fixed Price Future	OP	WZD	5	1	50,000	641	100,000	1,282	140,000	1,795	25	1	78
18.B.015	ERCOT West Load Zone Day-Ahead Peak Fixed Price Future	Pk	WZB	46	1	17,500	833	30,000	1,429	43,750	2,083	25	1	21
18.B.076	ERCOT West Load Zone Real-Time Off-Peak Fixed Price Future	OP	OEW	5	1	50,000	641	100,000	1,282	140,000	1,795	25	1	78
18.B.016	ERCOT West Load Zone Real-Time Peak Fixed Price Future	Pk	EDW	46	1	17,500	833	30,000	1,429	43,750	2,083	25	1	21
18.B.077	ISO New England Connecticut Day-Ahead Off-Peak Fixed Price Future	OP	ICO	5	1	62,500	801	200,000	2,564	250,000	3,205	25	1	78
18.B.017	ISO New England Connecticut Day-Ahead Peak Fixed Price Future	Pk	ICP	46	1	20,000	952	50,000	2,381	70,000	3,333	25	1	21
18.B.078	ISO New England Maine Day-Ahead Off-Peak Fixed Price Future	OP	IED	5	1	25,000	321	75,000	962	100,000	1,282	25	1	78
18.B.018	ISO New England Maine Day-Ahead Peak Fixed Price Future	Pk	IEB	46	1	8,500	405	25,000	1,190	35,000	1,667	25	1	21
18.B.081	ISO New England Massachusetts Hub Day-Ahead Off-Peak Mini Fixed Price Future	OP	NOM	5	1	450,000	5,769	450,000	5,769	800,000	10,256	25	1	78
18.B.021	ISO New England Massachusetts Hub Day-Ahead Peak Mini Fixed Price Future	Pk	NEM	46	1	150,000	7,143	150,000	7,143	500,000	23,810	25	1	21
18.B.082	ISO New England NE Massachusetts Day-Ahead Off-Peak Fixed Price Future	OP	IND	5	1	40,000	513	200,000	2,564	250,000	3,205	25	1	78
18.B.022	ISO New England NE Massachusetts Day-Ahead Peak Fixed Price Future	Pk	INB	46	1	10,000	476	50,000	2,381	70,000	3,333	25	1	21
18.B.083	ISO New England New Hampshire Day-Ahead Off-Peak Fixed Price Future	OP	IHD	5	1	32,500	417	75,000	962	100,000	1,282	25	1	78
18.B.023	ISO New England New Hampshire Day-Ahead Peak Fixed Price Future	Pk	IHB	46	1	12,000	571	25,000	1,190	35,000	1,667	25	1	21
18.B.084	ISO New England SE Massachusetts Day-Ahead Off-Peak Fixed Price Future	OP	IMD	5	1	30,500	391	100,000	1,282	125,000	1,603	25	1	78
18.B.024	ISO New England SE Massachusetts Day-Ahead Peak Fixed Price Future	Pk	IMB	46	1	11,250	536	25,000	1,190	35,000	1,667	25	1	21

18.B.085	ISO New England West Central Massachusetts Day-Ahead Off-Peak Fixed Price Future	OP	IWD	5	1	35,750	458	100,000	1,282	125,000	1,603	25	1	78
18.B.025	ISO New England West Central Massachusetts Day-Ahead Peak Fixed Price Future	Pk	IWB	16	1	13,000	619	50,000	2,381	70,000	3,333	25	1	21
18.B.027	Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	Pk	MDF	16	1	50,000	2,381	325,000	15,476	325,000	15,476	25	1	21
18.B.087	MISO Illinois Hub Day-Ahead Off-Peak Fixed Price Future	OP	MLD	5	1	90,000	1,154	90,000	1,154	90,000	1,154	25	1	78
18.B.028	MISO Illinois Hub Day-Ahead Peak Fixed Price Future	Pk	MLB	16	1	30,000	1,429	30,000	1,429	30,000	1,429	25	1	21
18.B.088	MISO Indiana Hub Day-Ahead Off-Peak Fixed Price Future	OP	MCD	5	1	130,000	1,667	130,000	1,667	420,000	5,385	25	1	78
18.B.029	MISO Indiana Hub Day-Ahead Peak Fixed Price Future	Pk	MCC	16	1	40,000	1,905	75,000	3,571	125,000	5,952	4	1	21
18.B.031	MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	Pk	MCG	16	1	43,750	2,083	100,000	4,762	500,000	23,810	25	1	21
18.B.193	NYISO Zone A Day-Ahead Off-Peak Mini Fixed Price Future	OP	ONA	5	1	82,000	1,051	147,000	1,885	300,000	3,846	25	1	78
18.B.192	NYISO Zone A Day-Ahead Peak Mini Fixed Price Future	Pk	NMA	16	1	80,000	3,810	400,000	4,762	250,000	11,905	25	1	21
18.B.091	NYISO Zone C Day-Ahead Off-Peak Fixed Price Future	OP	ZCD	5	1	45,000	577	75,000	962	100,000	1,282	25	1	78
18.B.033	NYISO Zone C Day-Ahead Peak Fixed Price Future	Pk	ZCB	16	1	16,500	786	25,000	1,190	35,000	1,667	25	1	21
18.B.092	NYISO Zone F Day-Ahead Off-Peak Fixed Price Future	OP	ZFD	5	1	40,000	513	200,000	2,564	250,000	3,205	25	1	78
18.B.034	NYISO Zone F Day-Ahead Peak Fixed Price Future	Pk	ZFB	16	1	10,000	476	50,000	2,381	70,000	3,333	25	1	21
18.B.195	NYISO Zone G Day-Ahead Off-Peak Mini Fixed Price Future	OP	ONG	5	1	40,000	513	100,000	1,282	300,000	3,846	25	1	78
18.B.194	NYISO Zone G Day-Ahead Peak Mini Fixed Price Future	Pk	NMG	16	1	10,000	476	100,000	4,762	250,000	11,905	25	1	21
18.B.197	NYISO Zone J Day-Ahead Off-Peak Mini Fixed Price Future	OP	ONJ	5	1	105,000	1,346	200,000	2,564	294,000	3,769	25	1	78
18.B.196	NYISO Zone J Day-Ahead Peak Mini Fixed Price Future	Pk	NMJ	16	1	40,000	1,905	100,000	4,762	250,000	11,905	25	1	21
18.E.018	Option on CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	Pk	SPY	16	1	150,000	7,143	150,000	7,143	375,000	17,857	25	1	21
18.E.022	Option on Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	Pk	MDF	16	1	50,000	2,381	325,000	15,476	325,000	15,476	25	1	21
18.E.023	Option on MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	Pk	MCG	16	1	43,750	2,083	100,000	4,762	500,000	23,810	25	1	21
18.E.026	Option on PJM Western Hub Real-Time Peak Mini Fixed Price Future	Pk	PMI	16	1	187,500	8,929	250,000	11,905	750,000	35,714	25	1	21

18.B.096	PJM AECO Zone Day-Ahead Off-Peak Fixed Price Future	OP	PTD	5	1	20,000	256	35,000	449	45,000	577	25	1	78
18.B.038	PJM AECO Zone Day-Ahead Peak Fixed Price Future	Pk	PTB	46	1	40,000	476	35,000	1,667	45,000	2,143	25	1	21
18.B.097	PJM AEP Dayton Hub Day-Ahead Off-Peak Fixed Price Future	OP	ADD	5	1	290,000	3,718	290,000	3,718	290,000	3,718	25	1	78
18.B.039	PJM AEP Dayton Hub Day-Ahead Peak Fixed Price Future	Pk	ADB	46	1	95,000	4,524	95,000	4,524	95,000	4,524	25	1	21
18.B.100	PJM APS Zone Day-Ahead Off-Peak Fixed Price Future	OP	PUD	5	1	100,000	1,282	200,000	2,564	250,000	3,205	25	1	78
18.B.042	PJM APS Zone Day-Ahead Peak Fixed Price Future	Pk	PUB	46	1	25,000	1,190	50,000	2,381	70,000	3,333	25	1	21
18.B.101	PJM BGE Zone Day-Ahead Off-Peak Fixed Price Future	OP	BGZ	5	1	70,000	897	200,000	2,564	250,000	3,205	25	1	78
18.B.043	PJM BGE Zone Day-Ahead Peak Fixed Price Future	Pk	BGY	46	1	24,000	1,143	50,000	2,381	70,000	3,333	25	1	21
18.B.102	PJM ComEd Zone Day-Ahead Off-Peak Fixed Price Future	OP	CEO	5	1	220,000	2,821	220,000	2,821	250,000	3,205	25	1	78
18.B.044	PJM ComEd Zone Day-Ahead Peak Fixed Price Future	Pk	CEP	46	1	79,000	3,762	79,000	3,762	79,000	3,762	25	1	21
18.B.103	PJM DPL Zone Day-Ahead Off-Peak Fixed Price Future	OP	PXD	5	1	40,000	513	80,000	1,026	100,000	1,282	25	1	78
18.B.045	PJM DPL Zone Day-Ahead Peak Fixed Price Future	Pk	PXB	46	1	13,500	643	50,000	2,381	70,000	3,333	25	1	21
18.B.104	PJM Duquesne Zone Day-Ahead Off-Peak Fixed Price Future	OP	PQD	5	1	30,000	385	75,000	962	100,000	1,282	25	1	78
18.B.046	PJM Duquesne Zone Day-Ahead Peak Fixed Price Future	Pk	PQB	46	1	40,000	476	25,000	1,190	35,000	1,667	25	1	21
18.B.105	PJM Eastern Hub Day-Ahead Off-Peak Fixed Price Future	OP	PED	5	1	745,000	9,551	745,000	9,551	745,000	9,551	25	1	78
18.B.047	PJM Eastern Hub Day-Ahead Peak Fixed Price Future	Pk	PEB	46	1	200,000	9,524	200,000	9,524	200,000	9,524	25	1	21
18.B.106	PJM JCPL Zone Day-Ahead Off-Peak Fixed Price Future	OP	JCD	5	1	47,500	609	80,000	1,026	100,000	1,282	25	1	78
18.B.048	PJM JCPL Zone Day-Ahead Peak Fixed Price Future	Pk	JCB	46	1	17,500	833	35,000	1,667	45,000	2,143	25	1	21
18.B.107	PJM METED Zone Day-Ahead Off-Peak Fixed Price Future	OP	PMD	5	1	40,000	513	80,000	1,026	200,000	2,564	25	1	78
18.B.049	PJM METED Zone Day-Ahead Peak Fixed Price Future	Pk	PMB	46	1	12,000	571	35,000	1,667	45,000	2,143	25	1	21
18.B.108	PJM NI Hub Day-Ahead Off-Peak Fixed Price Future	OP	NID	5	1	415,000	5,321	500,000	6,410	625,000	8,013	25	1	78
18.B.050	PJM NI Hub Day-Ahead Peak Fixed Price Future	Pk	NIB	46	1	135,000	6,429	135,000	6,429	187,500	8,929	25	1	21
18.B.110	PJM PECO Zone Day-Ahead Off-Peak Fixed Price Future	OP	PCO	5	1	90,000	1,154	90,000	1,154	100,000	1,282	25	1	78
18.B.052	PJM PECO Zone Day-Ahead Peak Fixed Price Future	Pk	PCP	46	1	32,500	1,548	35,000	1,667	45,000	2,143	25	1	21

18.B.111	PJM PENELEC Zone Day-Ahead Off-Peak Fixed Price Future	OP	PZD	5	1	65,000	833	150,000	1,923	200,000	2,564	25	1	78
18.B.053	PJM PENELEC Zone Day-Ahead Peak Fixed Price Future	Pk	PZB	16	1	20,000	952	35,000	1,667	45,000	2,143	25	1	21
18.B.112	PJM PEPCO Zone Day-Ahead Off-Peak Fixed Price Future	OP	PPH	5	1	65,000	833	80,000	1,026	400,000	1,282	25	1	78
18.B.054	PJM PEPCO Zone Day-Ahead Peak Month Fixed Price Future	Pk	PPF	16	1	20,000	952	35,000	1,667	45,000	2,143	25	1	21
18.B.113	PJM PPL Zone Day-Ahead Off-Peak Fixed Price Future	OP	PPO	5	1	90,000	1,154	90,000	1,154	400,000	1,282	25	1	78
18.B.055	PJM PPL Zone Day-Ahead Peak Fixed Price Future	Pk	PPP	16	1	32,500	1,548	35,000	1,667	45,000	2,143	25	1	21
18.B.114	PJM PSEG Day-Ahead Off-Peak Fixed Price Future	OP	PSB	5	1	90,000	1,154	90,000	1,154	170,000	2,179	25	1	78
18.B.056	PJM PSEG Day-Ahead Peak Fixed Price Future	Pk	PSA	16	1	32,500	1,548	35,000	1,667	50,000	2,381	25	1	21
18.B.115	PJM Western Hub Day-Ahead Off-Peak Fixed Price Future	OP	PJD	5	1	600,000	7,692	600,000	7,692	600,000	7,692	25	1	78
18.B.057	PJM Western Hub Day-Ahead Peak Fixed Price Future	Pk	PJC	16	1	175,000	8,333	175,000	8,333	175,000	8,333	4	1	21
18.B.118	PJM Western Hub Real-Time Off-Peak Mini Fixed Price Future	OP	OMI	5	1	600,000	7,692	600,000	7,692	1,500,000	19,231	25	1	78
18.B.060	PJM Western Hub Real-Time Peak Mini Fixed Price Future	Pk	PMI	16	1	187,500	8,929	250,000	11,905	750,000	35,714	25	1	21

EXHIBIT D – MINIMUM BLOCK TRADE SIZES

Financial Power Peak Monthly Block Minimum Quantity Requirements

Contract Name	Commodity Code	Contract Size	Unit of Trading	Block Minimum (in MW)
PJM AEP Dayton Hub Day-Ahead Peak Fixed Price Future	ADB	461	MWh-MW	4755
PJM BGE Zone Day-Ahead Peak Fixed Price Future	BGY	461	MWh-MW	4755
PJM ComEd Zone Day-Ahead Peak Fixed Price Future	CEP	461	MWh-MW	4755
ERCOT Houston Load Zone Real-Time Peak Fixed Price Future	EDH	461	MWh-MW	405
ERCOT North Load Zone Real-Time Peak Fixed Price Future	EDN	461	MWh-MW	405
ERCOT South Load Zone Real-Time Peak Fixed Price Future	EDS	461	MWh-MW	405
ERCOT West Load Zone Real-Time Peak Fixed Price Future	EDW	461	MWh-MW	405
ERCOT North 345KV Day-Ahead Peak Fixed Price Future	EVN	461	MWh-MW	405
ERCOT Houston Load Zone Day-Ahead Peak Fixed Price Future	HZB	461	MWh-MW	405
ISO New England Connecticut Day-Ahead Peak Fixed Price Future	ICP	461	MWh-MW	4755
ISO New England Maine Day-Ahead Peak Fixed Price Future	IEB	461	MWh-MW	4755
ISO New England New Hampshire Day-Ahead Peak Fixed Price Future	IHB	461	MWh-MW	4755
ISO New England SE Massachusetts Day-Ahead Peak Fixed Price Future	IMB	461	MWh-MW	4755
ISO New England NE Massachusetts Day-Ahead Peak Fixed Price Future	INB	461	MWh-MW	4755
ISO New England West Central Massachusetts Day-Ahead Peak Fixed Price Future	IWB	461	MWh-MW	4755
PJM JCPL Zone Day-Ahead Peak Fixed Price Future	JCB	461	MWh-MW	4755
MISO Indiana Hub Day-Ahead Peak Fixed Price Future	MCC	461	MWh-MW	4755
MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	MCG	461	MWh-MW	4755
Option on MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	MCG	461	MWh-MW	4755
Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	MDF	461	MWh-MW	405
Option on Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	MDF	461	MWh-MW	405
MISO Illinois Hub Day-Ahead Peak Fixed Price Future	MLB	461	MWh-MW	4755
ISO New England Massachusetts Hub Day-Ahead Peak Mini Fixed Price Future	NEM	461	MWh-MW	4055
PJM NI Hub Day-Ahead Peak Fixed Price Future	NIB	461	MWh-MW	4005
NYISO Zone A Day-Ahead Peak Mini Fixed Price Future	NMA	461	MWh-MW	405
NYISO Zone G Day-Ahead Peak Mini Fixed Price Future	NMG	461	MWh-MW	405
NYISO Zone J Day-Ahead Peak Mini Fixed Price Future	NMJ	461	MWh-MW	405
ERCOT North Load Zone Day-Ahead Peak Fixed Price Future	NZB	461	MWh-MW	405
PJM PECO Zone Day-Ahead Peak Fixed Price Future	PCP	461	MWh-MW	4005
PJM Eastern Hub Day-Ahead Peak Fixed Price Future	PEB	461	MWh-MW	4755

PJM Western Hub Day-Ahead Peak Fixed Price Future	PJC	461	MWh_MW	4755
PJM METED Zone Day-Ahead Peak Fixed Price Future	PMB	461	MWh_MW	4755
PJM Western Hub Real-Time Peak Mini Fixed Price Future	PMI	461	MWh_MW	4755
Option on PJM Western Hub Real-Time Peak Mini Fixed Price Future	PMI	461	MWh_MW	4755
PJM PEPCO Zone Day-Ahead Peak Month Fixed Price Future	PPF	461	MWh_MW	4755
PJM PPL Zone Day-Ahead Peak Fixed Price Future	PPP	461	MWh_MW	4755
PJM Duquesne Zone Day-Ahead Peak Fixed Price Future	PQB	461	MWh_MW	4755
PJM PSEG Day-Ahead Peak Fixed Price Future	PSA	461	MWh_MW	4755
PJM AECO Zone Day-Ahead Peak Fixed Price Future	PTB	461	MWh_MW	4755
PJM APS Zone Day-Ahead Peak Fixed Price Future	PUB	461	MWh_MW	4755
PJM DPL Zone Day-Ahead Peak Fixed Price Future	PXB	461	MWh_MW	4755
PJM PENELEC Zone Day-Ahead Peak Fixed Price Future	PZB	461	MWh_MW	4755
CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	SPY	461	MWh_MW	405
Option on CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	SPY	461	MWh_MW	405
ERCOT South Load Zone Day-Ahead Peak Fixed Price Future	SZB	461	MWh_MW	405
ERCOT West Load Zone Day-Ahead Peak Fixed Price Future	WZB	461	MWh_MW	405
NYISO Zone C Day-Ahead Peak Fixed Price Future	ZCB	461	MWh_MW	4755
NYISO Zone F Day-Ahead Peak Fixed Price Future	ZFB	461	MWh_MW	4755

Financial Power Off-Peak Monthly Block Minimum Quantity Requirements				
Contract Name	Commodity Code	Contract Size	Unit of Trading	Block Minimum (in MW)
ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Future	HZD	51	MWh_MW	255
ERCOT North 345KV Real-Time Off-Peak Fixed Price Future	NEB	51	MWh_MW	255
ERCOT North 345KV Day-Ahead Off-Peak Fixed Price Future	NEV	51	MWh_MW	255
ERCOT North Load Zone Day-Ahead Off-Peak Fixed Price Future	NZD	51	MWh_MW	255
ERCOT Houston Load Zone Real-Time Off-Peak Fixed Price Future	OEH	51	MWh_MW	255
ERCOT Houston 345KV Real-Time Off-Peak Fixed Price Future	HEB	51	MWh_MW	255
ERCOT North Load Zone Real-Time Off-Peak Fixed Price Future	OEN	51	MWh_MW	255
ERCOT South Load Zone Real-Time Off-Peak Fixed Price Future	OES	51	MWh_MW	255
ERCOT West Load Zone Real-Time Off-Peak Fixed Price Future	OEW	51	MWh_MW	255
ERCOT South 345KV Real-Time Off-Peak Fixed Price Future	SEB	51	MWh_MW	255
ERCOT South Load Zone Day-Ahead Off-Peak Fixed Price Future	SZD	51	MWh	255

			<u>MW</u>	
ERCOT West 345KV Real-Time Off-Peak Fixed Price Future	WEB	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>255</u>
ERCOT West Load Zone Day-Ahead Off-Peak Fixed Price Future	WZD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>255</u>
ISO New England Connecticut Day-Ahead Off-Peak Fixed Price Future	ICO	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
ISO New England Maine Day-Ahead Off-Peak Fixed Price Future	IED	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
ISO New England New Hampshire Day-Ahead Off-Peak Fixed Price Future	IHD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
ISO New England SE Massachusetts Day-Ahead Off-Peak Fixed Price Future	IMD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
ISO New England NE Massachusetts Day-Ahead Off-Peak Fixed Price Future	IND	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
ISO New England West Central Massachusetts Day-Ahead Off-Peak Fixed Price Future	IWD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
ISO New England Massachusetts Hub Day-Ahead Off-Peak Mini Fixed Price Future	NOM	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>255</u>
MISO Indiana Hub Day-Ahead Off-Peak Fixed Price Future	MCD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
MISO Illinois Hub Day-Ahead Off-Peak Fixed Price Future	MLD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
NYISO Zone A Day-Ahead Off-Peak Mini Fixed Price Future	ONA	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>255</u>
NYISO Zone G Day-Ahead Off-Peak Mini Fixed Price Future	ONG	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>255</u>
NYISO Zone J Day-Ahead Off-Peak Mini Fixed Price Future	ONJ	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>255</u>
NYISO Zone C Day-Ahead Off-Peak Fixed Price Future	ZCD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
NYISO Zone F Day-Ahead Off-Peak Fixed Price Future	ZFD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM AEP Dayton Hub Day-Ahead Off-Peak Fixed Price Future	ADD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM BGE Zone Day-Ahead Off-Peak Fixed Price Future	BGZ	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM ComEd Zone Day-Ahead Off-Peak Fixed Price Future	CEO	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM JCPL Zone Day-Ahead Off-Peak Fixed Price Future	JCD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM NI Hub Day-Ahead Off-Peak Fixed Price Future	NID	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM Western Hub Real-Time Off-Peak Mini Fixed Price Future	OMI	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>255</u>
PJM PECO Zone Day-Ahead Off-Peak Fixed Price Future	PCO	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM Eastern Hub Day-Ahead Off-Peak Fixed Price Future	PED	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>

PJM Western Hub Day-Ahead Off-Peak Fixed Price Future	PJD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>255</u>
PJM METED Zone Day-Ahead Off-Peak Fixed Price Future	PMD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM PEPCO Zone Day-Ahead Off-Peak Fixed Price Future	PPH	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM PPL Zone Day-Ahead Off-Peak Fixed Price Future	PPO	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM Duquesne Zone Day-Ahead Off-Peak Fixed Price Future	PQD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM PSEG Day-Ahead Off-Peak Fixed Price Future	PSB	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM AECO Zone Day-Ahead Off-Peak Fixed Price Future	PTD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>255</u>
PJM APS Zone Day-Ahead Off-Peak Fixed Price Future	PUD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>255</u>
PJM DPL Zone Day-Ahead Off-Peak Fixed Price Future	PXD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>
PJM PENELEC Zone Day-Ahead Off-Peak Fixed Price Future	PZD	<u>51</u>	<u>MWh</u> <u>MW</u>	<u>4005</u>



ICE Futures U.S. - Financial Power Exchange and Clearing Fees

(Per side per lot)

US Financial Power - Monthly - East - Cleared

Futures Description	ICE	ICE	Lot	Screen	ICE Clear EU	ICE Clear EU	Cash Settle (per lot)
	Logical Code	Physical Code	Size (MWh)*	Futures Fee (per lot)	Screen Fee (per lot)	Block, EFS Fee (per lot)	
PJM Western Hub Day-Ahead Peak Fixed Price Future	PJC	PJC	340	\$0.850	\$1.700	\$1.700	\$0.850
PJM Western Hub Real-Time Peak Mini Fixed Price Future	PMI	PMI	340	\$0.850	\$1.700	\$1.700	\$0.850
PJM AECO Zone Day-Ahead Peak Fixed Price Future	PTB	PTB	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM AEP Dayton Hub Day-Ahead Peak Fixed Price Future	ADB	ADB	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM APS Zone Day-Ahead Peak Fixed Price Future	PUB	PUB	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM BGE Zone Day-Ahead Peak Fixed Price Future	BGY	BGY	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM ComEd Zone Day-Ahead Peak Fixed Price Future	CEP	CEP	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM DPL Zone Day-Ahead Peak Fixed Price Future	PXB	PXB	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM Duquesne Zone Day-Ahead Peak Fixed Price Future	PQB	PQB	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM Eastern Hub Day-Ahead Peak Fixed Price Future	PEB	PEB	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM METED Zone Day-Ahead Peak Fixed Price Future	PMB	PMB	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM NI Hub Day-Ahead Peak Fixed Price Future	NIB	NIB	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM PECO Zone Day-Ahead Peak Fixed Price Future	PCP	PCP	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM PENELEC Zone Day-Ahead Peak Fixed Price Future	PZB	PZB	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM PEPCO Zone Day-Ahead Peak Month Fixed Price Future	PPF	PPF	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM PPL Zone Day-Ahead Peak Fixed Price Future	PPP	PPP	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM PSEG Day-Ahead Peak Fixed Price Future	PSA	PSA	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM JCPL Zone Day-Ahead Peak Fixed Price Future	JCB	JCB	340	\$0.850	\$2.550	\$2.550	\$0.850
MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	MCG	MCG	340	\$0.850	\$2.550	\$2.550	\$0.850
MISO Indiana Hub Day-Ahead Peak Fixed Price Future	MCC	MCC	340	\$0.850	\$2.550	\$2.550	\$0.850
MISO Illinois Hub Day-Ahead Peak Fixed Price Future	MLB	MLB	340	\$0.850	\$2.550	\$2.550	\$0.850
ERCOT Houston Load Zone Real-Time Peak Fixed Price Future	EDH	EDH	340	\$0.850	\$2.550	\$2.550	\$0.850
ERCOT Houston Load Zone Day-Ahead Peak Fixed Price Future	HZB	HZB	340	\$0.850	\$2.550	\$2.550	\$0.850
ERCOT North 345KV Day-Ahead Peak Fixed Price Future	EVN	EVN	340	\$0.850	\$2.550	\$2.550	\$0.850
ERCOT North Load Zone Real-Time Peak Fixed Price Future	EDN	EDN	340	\$0.850	\$2.550	\$2.550	\$0.850
ERCOT North Load Zone Day-Ahead Peak Fixed Price Future	NZB	NZB	340	\$0.850	\$2.550	\$2.550	\$0.850
ERCOT South Load Zone Real-Time Peak Fixed Price Future	EDS	EDS	340	\$0.850	\$2.550	\$2.550	\$0.850
ERCOT South Load Zone Day-Ahead Peak Fixed Price Future	SZB	SZB	340	\$0.850	\$2.550	\$2.550	\$0.850
ERCOT West Load Zone Real-Time Peak Fixed Price Future	EDW	EDW	340	\$0.850	\$2.550	\$2.550	\$0.850
ERCOT West Load Zone Day-Ahead Peak Fixed Price Future	WZB	WZB	340	\$0.850	\$2.550	\$2.550	\$0.850
ISO New England Connecticut Day-Ahead Peak Fixed Price Future	ICP	ICP	340	\$0.850	\$2.550	\$2.550	\$0.850
ISO New England NE Massachusetts Day-Ahead Peak Fixed Price Future	INB	INB	340	\$0.850	\$2.550	\$2.550	\$0.850
ISO New England SE Massachusetts Day-Ahead Peak Fixed Price Future	IMB	IMB	340	\$0.850	\$2.550	\$2.550	\$0.850
ISO New England Maine Day-Ahead Peak Fixed Price Future	IEB	IEB	340	\$0.850	\$2.550	\$2.550	\$0.850
ISO New England New Hampshire Day-Ahead Peak Fixed Price Future	IHB	IHB	340	\$0.850	\$2.550	\$2.550	\$0.850
ISO New England West Central Massachusetts Day-Ahead Peak Fixed Price Future	IWB	IWB	340	\$0.850	\$2.550	\$2.550	\$0.850
ISO New England Massachusetts Hub Day-Ahead Peak Mini Fixed Price Future	NEM	NEM	340	\$0.850	\$2.550	\$2.550	\$0.850
NYISO Zone A Day-Ahead Peak Fixed Price Mini Future	NMA	NMA	340	\$0.850	\$2.550	\$2.550	\$0.850
NYISO Zone C Day-Ahead Peak Fixed Price Future	ZCB	ZCB	340	\$0.850	\$2.550	\$2.550	\$0.850
NYISO Zone F Day-Ahead Peak Fixed Price Future	ZFB	ZFB	340	\$0.850	\$2.550	\$2.550	\$0.850
NYISO Zone G Day-Ahead Peak Fixed Price Mini Future	NMG	NMG	340	\$0.850	\$2.550	\$2.550	\$0.850
NYISO Zone J Day-Ahead Peak Fixed Price Mini Future	NMJ	NMJ	340	\$0.850	\$2.550	\$2.550	\$0.850
PJM Western Hub Real-Time Off-Peak Mini Fixed Price Future	OMI	OMI	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM Western Hub Day-Ahead Off-Peak Fixed Price Future	PJD	PJD	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM AECO Zone Day-Ahead Off-Peak Fixed Price Future	PTD	PTD	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM AEP Dayton Hub Day-Ahead Off-Peak Fixed Price Future	ADD	ADD	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM APS Zone Day-Ahead Off-Peak Fixed Price Future	PUD	PUD	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM ComEd Zone Day-Ahead Off-Peak Fixed Price Future	CEO	CEO	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM DPL Zone Day-Ahead Off-Peak Fixed Price Future	PXD	PXD	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM Duquesne Zone Day-Ahead Off-Peak Fixed Price Future	PQD	PQD	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM Eastern Hub Day-Ahead Off-Peak Fixed Price Future	PED	PED	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM PECO Zone Day-Ahead Off-Peak Fixed Price Future	PCO	PCO	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM BGE Zone Day-Ahead Off-Peak Fixed Price Future	BGZ	BGZ	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM METED Zone Day-Ahead Off-Peak Fixed Price Future	PMD	PMD	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM NI Hub Day-Ahead Off-Peak Fixed Price Future	NID	NID	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM PENELEC Zone Day-Ahead Off-Peak Fixed Price Future	PZD	PZD	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM PEPCO Zone Day-Ahead Off-Peak Fixed Price Future	PPH	PPH	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM PPL Zone Day-Ahead Off-Peak Fixed Price Future	PPO	PPO	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM PSEG Day-Ahead Off-Peak Fixed Price Future	PSB	PSB	390	\$0.975	\$2.925	\$2.925	\$0.975
PJM JCPL Zone Day-Ahead Off-Peak Fixed Price Future	JCD	JCD	390	\$0.975	\$2.925	\$2.925	\$0.975
MISO Indiana Hub Day-Ahead Off-Peak Fixed Price Future	MCD	MCD	390	\$0.975	\$2.925	\$2.925	\$0.975
MISO Illinois Hub Day-Ahead Off-Peak Fixed Price Future	MLD	MLD	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT Houston 345KV Real-Time Off-Peak Fixed Price Future	HEB	HEB	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT Houston Load Zone Real-Time Off-Peak Fixed Price Future	OEH	OEH	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT Houston Load Zone Day-Ahead Off-Peak Fixed Price Future	HZD	HZD	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT North 345KV Real-Time Off-Peak Fixed Price Future	NEB	NEB	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT Houston 345KV Day-Ahead Off-Peak Fixed Price Future	NEV	NEV	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT North Load Zone Real-Time Off-Peak Fixed Price Future	OEN	OEN	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT North Load Zone Day-Ahead Off-Peak Fixed Price Future	NZD	NZD	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT South 345KV Real-Time Off-Peak Fixed Price Future	SEB	SEB	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT South Load Zone Real-Time Off-Peak Fixed Price Future	OES	OES	390	\$0.975	\$2.925	\$2.925	\$0.975

*Average number of MWh per month



US Financial Power - Monthly - East - Cleared (Continued)

Futures Description	ICE	ICE	Lot	Screen	ICE Clear EU Screen	ICE Clear EU Block, EFS	Cash Settle (per lot)
	Logical Code	Physical Code	Size (MWh)*	Futures Fee (per lot)	Fee (per lot)	Fee (per lot)	
ERCOT South Load Zone Day-Ahead Off-Peak Fixed Price Future	SZD	SZD	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT West 345KV Real-Time Off-Peak Fixed Price Future	WEB	WEB	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT West Load Zone Real-Time Off-Peak Fixed Price Future	OEW	OEW	390	\$0.975	\$2.925	\$2.925	\$0.975
ERCOT West Load Zone Day-Ahead Off-Peak Fixed Price Future	WZD	WZD	390	\$0.975	\$2.925	\$2.925	\$0.975
ISO New England Connecticut Day-Ahead Off-Peak Fixed Price Future	ICO	ICO	390	\$0.975	\$2.925	\$2.925	\$0.975
ISO New England NE Massachusetts Day-Ahead Off-Peak Fixed Price Future	IND	IND	390	\$0.975	\$2.925	\$2.925	\$0.975
ISO New England SE Massachusetts Day-Ahead Off-Peak Fixed Price Future	IMD	IMD	390	\$0.975	\$2.925	\$2.925	\$0.975
ISO New England Maine Day-Ahead Off-Peak Fixed Price Future	IED	IED	390	\$0.975	\$2.925	\$2.925	\$0.975
ISO New England New Hampshire Day-Ahead Off-Peak Fixed Price Future	IHD	IHD	390	\$0.975	\$2.925	\$2.925	\$0.975
ISO New England West Central Massachusetts Day-Ahead Off-Peak Fixed Price Future	IWD	IWD	390	\$0.975	\$2.925	\$2.925	\$0.975
ISO New England Massachusetts Hub Day-Ahead Off-Peak Mini Fixed Price Future	NOM	NOM	390	\$0.975	\$2.925	\$2.925	\$0.975
NYISO Zone A Day-Ahead Off-Peak Fixed Price Mini Future	ONA	ONA	390	\$0.975	\$2.925	\$2.925	\$0.975
NYISO Zone C Day-Ahead Off-Peak Fixed Price Future	ZCD	ZCD	390	\$0.975	\$2.925	\$2.925	\$0.975
NYISO Zone F Day-Ahead Off-Peak Fixed Price Future	ZFD	ZFD	390	\$0.975	\$2.925	\$2.925	\$0.975
NYISO Zone G Day-Ahead Off-Peak Fixed Price Mini Future	ONG	ONG	390	\$0.975	\$2.925	\$2.925	\$0.975
NYISO Zone J Day-Ahead Off-Peak Fixed Price Mini Future	ONJ	ONJ	390	\$0.975	\$2.925	\$2.925	\$0.975

*Average number of MWh per month

US Financial Power Options - Monthly - East - Cleared

Options Description	ICE	ICE	Lot	Screen	ICE Clear EU Screen	ICE Clear EU Block, EOO	Exercise (per lot)
	Logical Code	Physical Code	Size (MWh)*	Futures Fee (per lot)	Fee (per lot)	Fee (per lot)	
Option on PJM Western Hub Real-Time Peak Mini Fixed Price Future	PMI	PMI	340	\$0.850	\$1.700	\$1.700	\$0.850
Option on MISO Indiana Hub Real-Time Peak Mini Fixed Price Future	MCG	MCG	340	\$0.850	\$2.550	\$2.550	\$0.850

*Average number of MWh per month

US Financial Power - Monthly - West - Cleared

Futures Description	ICE	ICE	Lot	Screen	ICE Clear EU Screen	ICE Clear EU Block, EFS	Cash Settle (per lot)
	Logical Code	Physical Code	Size (MWh)*	Futures Fee (per lot)	Fee (per lot)	Fee (per lot)	
Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	MDF	MDF	410	\$1.025	\$3.075	\$3.075	\$1.025
CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	SPY	SPY	410	\$1.025	\$3.075	\$3.075	\$1.025

*Average number of MWh per month

US Financial Power Options - Monthly - West - Cleared

Options Description	ICE	ICE	Lot	Screen	ICE Clear EU Screen	ICE Clear EU Block, EOO	Exercise (per lot)
	Logical Code	Physical Code	Size (MWh)*	Futures Fee (per lot)	Fee (per lot)	Fee (per lot)	
Option on Mid-Columbia Day-Ahead Peak Mini Fixed Price Future	MDF	MDF	410	\$1.025	\$3.075	\$3.075	\$1.025
Option on CAISO SP-15 Day-Ahead Peak Mini Fixed Price Future	SPY	SPY	410	\$1.025	\$3.075	\$3.075	\$1.025

*Average number of MWh per month

