

## Introduction of Clearing for Additional ICE OTC Contracts

Clearing Members are advised that ICE Clear Europe will introduce clearing for a number of additional ICE OTC contracts on **Monday 25 January 2010**. Further details are set out below.

## Introduction of Clearing for Additional ICE OTC Contracts

The following new cleared ICE OTC Contracts will be available on **Monday 25 January 2010**:

Physical Code	Logical / Combined Code	Contract Name	Market
ONE	ONE	ONEOK Gas Transportation Gas Basis Swap	ICE OTC
ALQ	ALQ	Algonquin Citygates Gas Basis Swap	ICE OTC
TRL	TRL	Trunkline, LA Basis Swap	ICE OTC
JCA	JCA	JCPL Zone DA LMP, Peak Daily	ICE OTC
JCB	JCB	JCPL Zone DA LMP, Peak Monthly	ICE OTC
JCC	JCC	JCPL Zone DA LMP, Off-Peak Daily	ICE OTC
JCD	JCD	JCPL Zone DA LMP, Off-Peak Monthly	ICE OTC
NIA	NIA	NI Hub DA LMP, Peak Daily	ICE OTC
NIB	NIB	NI Hub DA LMP, Peak Monthly	ICE OTC
NIC	NIC	NI Hub DA LMP, Off-Peak Daily	ICE OTC
NID	NID	NI Hub DA LMP, Off-Peak Monthly	ICE OTC
PEA	PEA	PJM Eastern Hub DA LMP, Peak Daily	ICE OTC
PEB	PEB	PJM Eastern Hub DA LMP, Peak Monthly	ICE OTC
PEC	PEC	PJM Eastern Hub DA LMP, Off-Peak Daily	ICE OTC
PED	PED	PJM Eastern Hub DA LMP, Off-Peak Monthly	ICE OTC
ADA	ADA	AD Hub DA, Peak Daily	ICE OTC
ADB	ADB	AD Hub DA, Peak Monthly	ICE OTC
ADC	ADC	AD Hub DA, Off-Peak Daily	ICE OTC
ADD	ADD	AD Hub DA, Off-Peak Monthly	ICE OTC
MCG	MCG	MISO Cinergy Hub RT LMP, Peak Monthly	ICE OTC
MCG	MCG	MISO Cinergy Hub RT LMP, Peak Monthly Options	ICE OTC
PMZ	PMZ	PJM WH Real Time Hub RT LMP, Peak Cal 1X Monthly	ICE OTC
PMZ	PMZ	PJM WH Real Time Hub RT LMP, Peak Cal 1X Options	ICE OTC

## SPAN® parameters

The Contracts will be margined using SPAN. Updated SPAN parameters will be

## CIRCULAR C09/122

23 December 2009

### Category:

General

### Attachments:

Contract Specifications

### Summary of content

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### For more information please contact:

Mark Woodward  
Director, Corporate Development  
+44 (0)20 7065 7617  
[mark.woodward@theice.com](mailto:mark.woodward@theice.com)

John Harding  
VP, Market Development  
ICE Services Inc.  
+1 312 214 2012  
[john.harding@theice.com](mailto:john.harding@theice.com)

Shiraz Hussain  
Technology  
+44 (0)20 7065 7719  
[shiraz.hussain@theice.com](mailto:shiraz.hussain@theice.com)

available in due course at:

[https://www.theice.com/clear\\_europe\\_span\\_parameters.jhtml](https://www.theice.com/clear_europe_span_parameters.jhtml).

## **Fees**

ICE Clear Europe Registration and Cash Settlement fees for these contracts will shortly be made available from:

[https://www.theice.com/publicdocs/ICE\\_OTC\\_Fees.pdf](https://www.theice.com/publicdocs/ICE_OTC_Fees.pdf)

## **Rules and Administrative Procedures**

Amendments to the ICE Clear Europe Administrative Procedures will be published shortly.

Should you have any questions in relation to this Circular or require any further information, please contact Mark Woodward, Director – Corporate Development by phone on +44 (0)20 7065 7617 or email [mark.woodward@theice.com](mailto:mark.woodward@theice.com), or John Harding, VP – Market Development, ICE Services Inc. by phone on +1 312 214 2012 or email [john.harding@theice.com](mailto:john.harding@theice.com).

Questions in relation to risk management should be directed to John Fitch, Director – Risk, by phone on +44 (0)20 7065 7622 or email [john.fitch@theice.com](mailto:john.fitch@theice.com), and operational questions should be directed to the Operations Helpdesk by phone on +44 (0)20 7065 7600 or email [iceuops@theice.com](mailto:iceuops@theice.com).

Questions in relation to technical set-up should be directed to Shiraz Hussain, Technology by phone on +44 (0)20 7065 7719 or by email [shiraz.hussain@theice.com](mailto:shiraz.hussain@theice.com).

Please ensure that the appropriate members of staff and customers are made aware of the contents of this Circular.

Signed:



**Paul Swann**  
**President & Chief Operating Officer**