

EXCHANGE NOTICE

July 13, 2016

LISTING OF NEW ENERGY FUTURES CONTRACTS ON AUGUST 22, 2016

Beginning on trade date August 22, 2016, ICE Futures U.S. will list the below financial natural gas, financial power, and physical environmental futures and options contracts for trading, subject to completion of necessary regulatory processes:

Financial Natural Gas

Katy Basis Future
Katy Index Future
Katy Swing Future
Tennessee 800L Index Future
Tennessee 800L Swing Future

Financial Power

CAISO Malin Day-Ahead Peak Daily Fixed Price Future

Physical Environmental

Massachusetts Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2020
Massachusetts Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2021
Massachusetts Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2022
Massachusetts Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2023
Connecticut Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2019
Connecticut Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2020
Connecticut Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2021
Connecticut Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2022
Connecticut Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2023
New Jersey Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2021
New Jersey Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2022
New Jersey Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2023
PJM Tri-Qualified Renewable Energy Certificates Class 1 Vintage Future - Vintage 2022
PJM Tri-Qualified Renewable Energy Certificates Class 1 Vintage Future - Vintage 2023
Option on PJM Tri-Qualified Renewable Energy Certificate Class 1 Vintage Future - Vintage 2017
Option on PJM Tri-Qualified Renewable Energy Certificate Class 1 Vintage Future - Vintage 2018
Option on PJM Tri-Qualified Renewable Energy Certificate Class 1 Vintage Future - Vintage 2019
Option on PJM Tri-Qualified Renewable Energy Certificate Class 1 Vintage Future - Vintage 2020
Option on PJM Tri-Qualified Renewable Energy Certificate Class 1 Vintage Future - Vintage 2021
Option on PJM Tri-Qualified Renewable Energy Certificate Class 1 Vintage Future - Vintage 2022
Option on PJM Tri-Qualified Renewable Energy Certificate Class 1 Vintage Future - Vintage 2023

Contract specifications for these new contracts are attached to this notice. Please note that amendments to the contracts may be made prior to listing.



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FOR MORE INFORMATION:

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Katy Basis Future

Contract Description	A monthly cash settled Exchange Futures Contract based upon the mathematical result of subtracting the price of the NYMEX Henry Hub Natural Gas Futures Contract, as defined in Reference Price B, from the monthly price published by Inside FERC for the location specified in Reference Price A.
Contract Symbol	KTB
Settlement Method	Cash settlement
Contract Size	2500 MMBtu
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle	Up to 120 consecutive monthly Contract Periods, or at otherwise determined by the Exchange.
Last Trading Day	The last Business Day prior to the first calendar day of the Contract Period
Final Settlement	Reference Price A minus Reference Price B
REFERENCE PRICE A	NATURAL GAS-EAST TEXAS, KATY-INSIDE FERC
a) Description	"NATURAL GAS-EAST TEXAS, KATY-INSIDE FERC" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Monthly Bidweek Spot Gas Prices (\$/MMBtu): East Texas, Katy: Index" in the issue of Inside FERC that reports prices effective on that Pricing Date.
b) Pricing Date	First publication date of Contract Period
c) Specified Price	Index
d) Pricing calendar	Inside FERC
e) Delivery Date	Contract Period
REFERENCE PRICE B	NATURAL GAS-NYMEX
a) Description	"NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
b) Pricing Date	Last scheduled trading day of the NYMEX Henry Hub Natural Gas Futures Contract for the Delivery Date
c) Specified Price	Settlement price
d) Pricing calendar	NYMEX



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e) Delivery Date	Contract Period
Final Payment Date	The third Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU



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Katy Index Future

Contract Description	A monthly cash settled Exchange Futures Contract based upon the mathematical result of subtracting the monthly price published by Inside FERC, as defined in Reference Price B, from the average of the daily prices published by Gas Daily, as defined in Reference Price A.
Contract Symbol	KTI
Settlement Method	Cash settlement
Contract Size	2500 MMBtu
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle	Up to 120 consecutive monthly Contract Periods, or at otherwise determined by the Exchange.
Last Trading Day	The Business Day prior to the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	NATURAL GAS-EAST TEXAS, KATY-GAS DAILY
a) Description	"NATURAL GAS-EAST TEXAS, KATY-GAS DAILY " means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily price survey (\$/MMBtu): East Texas, Katy: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.
b) Pricing Date	Each day that prices are reported for the Delivery Date
c) Specified Price	Midpoint
d) Pricing calendar	Gas Daily
e) Delivery Date	Contract Period
REFERENCE PRICE B	NATURAL GAS-EAST TEXAS, KATY-INSIDE FERC
a) Description	"NATURAL GAS-NYMEX" means that the price for a Pricing Date will be that day's Specified Price per MMBtu of natural gas on the NYMEX of the Henry Hub Natural Gas Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.
b) Pricing Date	First publication date of Contract Period
c) Specified Price	Index
d) Pricing calendar	Inside FERC
e) Delivery Date	Contract Period



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Final Payment Date	The third Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU



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Katy Swing Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the daily price published by Gas Daily for the location specified in Reference Price A.
Contract Symbol	KTS
Settlement Method	Cash settlement
Contract Size	2500 MMBtu
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle	Up to 65 consecutive daily Contract Periods, or at otherwise determined by the Exchange.
Last Trading Day	The Business Day prior to the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	NATURAL GAS-EAST TEXAS, KATY-GAS DAILY
a) Description	"NATURAL GAS-EAST TEXAS, KATY-GAS DAILY " means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily price survey (\$/MMBtu): East Texas, Katy: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.
b) Pricing Date	Each day that prices are reported for the Delivery Date
c) Specified Price	Midpoint
d) Pricing calendar	Gas Daily
e) Delivery Date	Contract Period
Final Payment Date	The third Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU



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Tennessee 800L Index Future

Contract Description	A monthly cash settled Exchange Futures Contract based upon the mathematical result of subtracting the monthly price published by Inside FERC, as defined in Reference Price B, from the average of the daily prices published by Gas Daily, as defined in Reference Price A.
Contract Symbol	TSI
Settlement Method	Cash settlement
Contract Size	2500 MMBtu
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle	Up to 120 consecutive monthly Contract Periods, or at otherwise determined by the Exchange.
Last Trading Day	The Business Day prior to the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	NATURAL GAS-LOUISIANA/SOUTHEAST, TENNESSEE, 800 LEG-GAS DAILY
a) Description	"NATURAL GAS-LOUISIANA/SOUTHEAST, TENNESSEE, 800 LEG-GAS DAILY " means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily price survey (\$/MMBtu): Louisiana/Southeast, Tennessee, 800 Leg: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.
b) Pricing Date	Each day that prices are reported for the Delivery Date
c) Specified Price	Midpoint
d) Pricing calendar	Gas Daily
e) Delivery Date	Contract Period
REFERENCE PRICE B	NATURAL GAS-LOUISIANA/SOUTHEAST, TENNESSEE, LOUISIANA, 800 LEG-INSIDE FERC
a) Description	"NATURAL GAS-LOUISIANA/SOUTHEAST, TENNESSEE, LOUISIANA, 800 LEG-INSIDE FERC" means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Monthly Bidweek Spot Gas Prices (\$/MMBtu): Louisiana/Southeast, Tennessee, Louisiana, 800 Leg: Index" in the issue of Inside FERC that reports prices effective on that Pricing Date.
b) Pricing Date	First publication date of Contract Period
c) Specified Price	Index
d) Pricing calendar	Inside FERC



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e) Delivery Date	Contract Period
Final Payment Date	The third Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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Tennessee 800L Swing Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the daily price published by Gas Daily for the location specified in Reference Price A.
Contract Symbol	TSC
Settlement Method	Cash settlement
Contract Size	2500 MMBtu
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One hundredth of a cent (\$0.0001) per MMBtu; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle	Up to 65 consecutive daily Contract Periods, or at otherwise determined by the Exchange.
Last Trading Day	The Business Day prior to the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	NATURAL GAS-LOUISIANA/SOUTHEAST, TENNESSEE, 800 LEG-GAS DAILY
a) Description	"NATURAL GAS-LOUISIANA/SOUTHEAST, TENNESSEE, 800 LEG-GAS DAILY " means that the price for a Pricing Date will be that day's Specified Price per MMBTU of natural gas for delivery on the Delivery Date, stated in U.S. Dollars, published under the heading "Daily price survey (\$/MMBtu): Louisiana/Southeast, Tennessee, 800 Leg: Midpoint" in the issue of Gas Daily that reports prices effective on that Pricing Date.
b) Pricing Date	Each day that prices are reported for the Delivery Date
c) Specified Price	Midpoint
d) Pricing calendar	Gas Daily
e) Delivery Date	Contract Period
Final Payment Date	The third Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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CAISO Malin Day-Ahead Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of peak hourly electricity prices published by CAISO for the location specified in Reference Price A.
Contract Symbol	CCL
Settlement Method	Cash settlement
Contract Size	400 MWh
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle	Up to 365 consecutive daily contract periods, or as otherwise determined by the Exchange
Last Trading Day	Six Business days following the nominal contract day.
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-CAISO-MALIN(MALIN_5_N101)-DAY-AHEAD
a) Description	"ELECTRICITY-CAISO-MALIN 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 CAISO at http://oasis.caiso.com/mrioasis/logon.do under the headings "Prices-Scheduling Point/Tie Combination Locational Marginal Prices(LMP): MALIN_5_N101" or any successor headings, that reports prices effective on that Pricing Date.
b) Pricing Date	Each day that prices are reported for the Delivery Date
c) Specified Price	Average of LMPs for all hours ending 0700-2200 PPT
d) Pricing calendar	CAISO
e) Delivery Date	Contract Period
Final Payment Date	The fifth Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU



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Massachusetts Compliance Renewable Energy Certificates Class 1 Vintage Future

Contract Description	Physically delivered Massachusetts Class 1 Renewable Energy Certificates (“Massachusetts Class 1 REC”) where a REC is an electronic certificate issued by NEPOOL GIS for qualifying generation.
Contract Symbol	MB0: Vintage 2020, MB1: Vintage 2021, MB2: Vintage 2022, MB3 Vintage 2023
Settlement Method:	Physical delivery
Contract Size	100 MWh representing 100 qualifying SRECs
Currency	USD
Minimum Price Fluctuation:	The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle:	<ol style="list-style-type: none"> Standard-cycle contract listings: January, February, April, May, July, August, October and November contracts for the current year and forward for up to 10 consecutive years. The Exchange may list any other calendar month contract set off the standard-cycle listing schedule through the last expiring contract set.
Last Trading Day:	Three Business Days prior to the last Business Day of the delivery month
Deliverable Instruments:	Massachusetts Class 1 RECs eligible for delivery are those representing Class 1 renewable energy (defined in Massachusetts General Law c.25A, 11F(c)) eligible to meet the Class I requirement of the Renewable Energy Portfolio Standard promulgated under Massachusetts General Law c.25A 11F and issued by NEPOOL GIS having a vintage or energy year designation that corresponds to the specified vintage of the expiring contract.
Registry:	NEPOOL GIS
MIC Code	IFED
Clearing Venue	ICEU



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Connecticut Compliance Renewable Energy Certificates Class 1 Vintage Future

Contract Description	Physically delivered Connecticut Class 1 Renewable Energy Certificates (“Connecticut Class 1 REC”) where a Connecticut Class 1 REC is an electronic certificate issued by the NEPOOL GIS for qualifying generation.
Contract Symbol	CC9: Vintage 2019, CR0: Vintage 2020, CR1: Vintage 2021, CR2: Vintage 2022, CR3: Vintage 2023
Settlement Method:	Physical delivery
Contract Size	100 MWh representing 100 qualifying RECs
Currency	USD
Minimum Price Fluctuation:	The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle:	<ol style="list-style-type: none"> Standard-cycle contract listings: January, February, April, May, July, August, October and November contracts for the current year and forward for up to 10 consecutive years. The Exchange may list any other calendar month contract set off the standard-cycle listing schedule through the last expiring contract set.
Last Trading Day:	Three Business Days prior to the last Business Day of the delivery month
Deliverable Instruments:	Connecticut Class 1 REC s eligible for delivery are those representing Class 1 renewable energy (defined in General Statutes of Connecticut, Title 16, c. 277, §16-1(26)) eligible to meet Class I requirement of the Renewable Energy Portfolio Standard promulgated under General Statutes of Connecticut (Title 16, c. 283, §16-245a) and issued by NEPOOL GIS having a vintage or energy year designation that corresponds to the specified vintage of the expiring contract.
Registry:	NEPOOL GIS
MIC Code	IFED
Clearing Venue	ICEU



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New Jersey Compliance Renewable Energy Certificates Class 1 Vintage Future

Contract Description	Physically delivered New Jersey Class 1 Renewable Energy Certificates (“New Jersey Class 1 REC”) where a REC is an electronic certificate issued by the PJM Environmental Information System Generation Attribute Tracking System (PJM GATS) for qualifying generation.
Contract Symbol	NCX: Vintage 2021, NCY: Vintage 2022, NCZ: Vintage 2023
Settlement Method:	Physical delivery
Contract Size	100 MWh representing 100 New Jersey Class 1 RECs
Currency	USD
Minimum Price Fluctuation:	The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle:	<ol style="list-style-type: none"> Standard-cycle contract listings: Annual December expirations for the current year and forward for up to five consecutive years. The Exchange may list any other calendar month contract sets off the standard-cycle listing schedule through the last expiring contract set.
Last Trading Day:	Three Business Days prior to the last Business Day of the delivery month
Deliverable Instruments:	New Jersey Class 1 RECs eligible for delivery are those which are eligible to meet the Class I Renewable Energy minimum requirements specified in N.J.A.C. 14:8-2-3 under the New Jersey Renewable Energy Portfolio Standard promulgated under N.J.A.C. 14:8 verified and qualified by the NJ Board of Public Utilities having a vintage or energy year designation that corresponds to the specified vintage of the expiring contract.
Registry:	PJM GATS
MIC Code	IFED
Clearing Venue	ICEU



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PJM Tri-Qualified Renewable Energy Certificates Class 1 Vintage Future

Contract Description	Physically delivered New Jersey Solar Renewable Energy Certificates (“New Jersey SREC”) where a SREC is an electronic certificate issued by the PJM Environmental Information System Generation Attribute Tracking System (“PJM GATS”) for qualifying generation
Contract Symbol	TQH: Vintage 2022, TQI: Vintage 2023
Settlement Method:	Physical delivery
Contract Size	100 MWh representing 100 Qualifying Class 1 RECs
Currency	USD
Minimum Price Fluctuation:	The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle:	<ol style="list-style-type: none"> 1. Monthly contract sets for the front two years 2. Quarterly and December contracts for up to 10 years 3. The Exchange may list any other calendar month contract sets off the standard-cycle listing schedule through the last expiring contract set.
Last Trading Day:	Three Business Days prior to the last Business Day of the delivery month
Deliverable Instruments:	<p>New Jersey Class 1 RECs eligible for delivery are those which are eligible to the Class 1 requirements in each of the states of Pennsylvania, New Jersey and Maryland where; the Pennsylvania requirements are specified in Pennsylvania Statutes Title 73 Chapter 18F; the New Jersey requirements are specified in N.J.A.C. 14:8-2-3; and the Maryland requirements are specified in Maryland Annotated Code, Public Utility Companies Article, § 7-701 – 7-713 and in the Code of Maryland Regulations as implemented through Title 20, Subtitle 61.</p> <p>Class 1 RECs acceptable for delivery are those having a vintage year designation that corresponds to the specified vintage year of the expiring contract. Applicable to the Maryland vintage-year designation only and only for the expiry months of January through July, sellers have the option to deliver a vintage designation that corresponds to the specified vintage year of the expiring contract or one that is one year earlier.</p>
Registry:	PJM GATS
MIC Code	IFED
Clearing Venue	ICEU

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Option on PJM Tri-Qualified Renewable Energy Certificate Class 1 Vintage Future

Contract Description	An Option on the corresponding month and vintage of the PJM Tri-qualified renewable energy certificate future
Contract Symbol	TQC Vintage 2017, TQD Vintage 2018, TQE Vintage 2019, TQF Vintage 2020, TQG Vintage 2021, TQH Vintage 2022, TQI Vintage 2023
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	1 PJM Tri-qualified renewable energy credit contract
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per MWh; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle	<ol style="list-style-type: none"> 1. Standard-cycle contract listings 2. The Exchange may list any other calendar month contract sets off the standard-cycle listing schedule through the last expiring contract set.
Strike Price Intervals	A minimum of ten Strike Prices in increments of \$0.25 above and below the at-the-money Strike Price. Strike Price boundaries are adjusted according to futures price movements. User-defined Strike Prices are allowed in \$0.25 increments.
Last Trading Day	At 4:00 pm EPT on the 15th calendar day of the delivery month. Where the 15th calendar day is not a Business Day, the Last Trading Day shall be the first Business Day following the 15th calendar day of the delivery month.
Option Style	European
Exercise Method	Automatic
Exercise procedure	Clearing Members shall provide exercise and abandon instructions to the Clearing Organization in accordance with the Clearing Organization rules
Exercise time	5:30 pm EPT on the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU