

EXCHANGE NOTICE

NOVEMBER 17, 2015

LISTING OF NEW ENERGY FUTURES CONTRACTS ON DECEMBER 14, 2015

Beginning on trade date December 14, 2015, and pending regulatory approval, ICE Futures U.S. will list the below financial power and physical environmental futures and options contracts for trading:

Financial Power

CAISO NP-15 Day-Ahead Off-Peak Mini Fixed Price Future
CAISO NP-15 Day-Ahead Peak Mini Fixed Price Future
ERCOT Houston 345KV Real-Time Peak Mini Fixed Price Future
ERCOT North 345KV Day-Ahead Peak Daily 80 MWh Fixed Price Future
Option on ERCOT North 345KV Day-Ahead Peak Daily 80 MWh Fixed Price Future
ERCOT North 345KV Real-Time Peak Mini Fixed Price Future
ERCOT South 345KV Real-Time Peak Mini Fixed Price Future
ERCOT West 345KV Real-Time Peak Mini Fixed Price Future
ISO New England Rhode Island Day-Ahead Off-Peak Fixed Price Future
ISO New England Rhode Island Day-Ahead Peak Fixed Price Future
MISO AMIL.BGS6 Day-Ahead Off-Peak Fixed Price Future
MISO AMIL.BGS6 Day-Ahead Peak Fixed Price Future
NYISO NYC In-city Capacity Fixed Price Future
NYISO Rest of State Capacity Fixed Price Future
Palo Verde Day-Ahead Off-Peak Mini Fixed Price Future
Palo Verde Day-Ahead Peak Mini Fixed Price Future
PJM AECO Zone Day-Ahead Off-Peak Daily Fixed Price Future
PJM AECO Zone Day-Ahead Peak Daily Fixed Price Future
PJM BGE Zone Day-Ahead Off-Peak Daily Fixed Price Future
PJM BGE Zone Day-Ahead Peak Daily Fixed Price Future
PJM ComEd Zone Day-Ahead Off-Peak Daily Fixed Price Future
PJM ComEd Zone Day-Ahead Peak Daily Fixed Price Future
PJM DEOK Zone Day-Ahead Off-Peak Daily Fixed Price Future
PJM DEOK Zone Day-Ahead Peak Daily Fixed Price Future
PJM METED Zone Day-Ahead Off-Peak Daily Fixed Price Future
PJM METED Zone Day-Ahead Peak Daily Fixed Price Future
PJM PECO Zone Day-Ahead Off-Peak Daily Fixed Price Future
PJM PECO Zone Day-Ahead Peak Daily Fixed Price Future
PJM PPL Zone Day-Ahead Off-Peak Daily Fixed Price Future
PJM PPL Zone Day-Ahead Peak Daily Fixed Price Future
PJM Western Hub Real-Time Peak 50MW Fixed Price Future
Option on PJM Western Hub Real-Time Peak 50 MW Fixed Price Future
Option on PJM Western Hub Day-Ahead Peak Daily Fixed Price Future

Physical Environmental

California Carbon Allowance Future - Vintage 2019
California Carbon Allowance Future - Vintage 2020
Option on California Carbon Allowance Future - Vintage 2019
Option on California Carbon Allowance Future - Vintage 2020
Cross State Air Pollution TR NOx Annual Allowance Future - Vintage 2016



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Option on Cross State Air Pollution TR NOx Annual Allowance Future - Vintage 2016
Cross State Air Pollution TR NOx Ozone Season Allowance Future - Vintage 2016
Option on Cross State Air Pollution TR NOx Ozone Season Allowance Future - Vintage 2016
Cross State Air Pollution TR SO2 Group 1 Allowance Future - Vintage 2016
Option on Cross State Air Pollution TR SO2 Group 1 Allowance Future - Vintage 2016
Cross State Air Pollution TR SO2 Group 2 Allowance Future - Vintage 2016
Option on Cross State Air Pollution TR SO2 Group 2 Allowance Future - Vintage 2016
Massachusetts Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2019
New Jersey Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2019
New Jersey Compliance Renewable Energy Certificates Class 1 Vintage Future - Vintage 2020
Regional Greenhouse Gas Initiative Future - Vintage 2017
Option on Regional Greenhouse Gas Initiative Future - Vintage 2017

Contract specifications for these new contracts are attached to this notice.

FOR MORE INFORMATION:

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ISO New England Rhode Island Day-Ahead Peak Fixed Price Future

Contract Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by ISO New England for the location specified in Reference Price A.
Contract Symbol	RIY
Settlement Method	Cash settlement
Contract Size	1 MW
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 50 consecutive monthly contract periods
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Average of Reference A Prices
REFERENCE PRICE A	ELECTRICITY-ISO NEW ENGLAND-RHODE ISLAND-DAY AHEAD
a) Description	"ELECTRICITY-ISO NEW ENGLAND-RHODE ISLAND-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 ISO New England at http://www.iso-ne.com/isoexpress/web/reports/pricing/-/tree/lmp-by-node , under the headings "Selectable Day-Ahead and Preliminary Real-Time Hourly LMPs; 4005 : Z.RHODEISLAND: Start Date/End Date" or any successor headings, that reports prices effective on that Pricing Date.
b) Pricing Date	Each Monday through Friday, excluding NERC holidays, day that prices are reported for the Delivery Date
c) Specified Price	Average of LMPs for all hours ending 0800-2300 EPT
d) Pricing calendar	ISO New England
e) Delivery Date	Contract period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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ISO New England Rhode Island Day-Ahead Off-Peak Fixed Price Future

Contract Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by ISO New England for the location specified in Reference Price A.
Contract Symbol	RIZ
Settlement Method	Cash Settlement
Contract Size	1 MW
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 50 consecutive monthly contract periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Average of Reference A Prices
REFERENCE PRICE A	ELECTRICITY-ISO NEW ENGLAND-RHODE ISLAND-DAY AHEAD
a) Description	"ELECTRICITY-ISO NEW ENGLAND-RHODE ISLAND-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 ISO New England at http://www.iso-ne.com/isoexpress/web/reports/pricing/-/tree/lmp-by-node , under the headings "Selectable Day-Ahead and Preliminary Real-Time Hourly LMPs; 4005 : Z.RHODEISLAND: Start Date/End Date" 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	For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT
d) Pricing calendar	ISO New England
e) Delivery Date	Contract period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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MISO AMIL.BGS6 Day-Ahead Peak Fixed Price Future

Contract Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of peak hourly electricity prices published by MISO for the location specified in Reference Price A.
Contract Symbol	BGA
Settlement Method	Cash settlement
Contract Size	1 MW
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 50 consecutive monthly contract periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-MISO-AMIL.BGS6-DAY AHEAD
a) Description	"ELECTRICITY-MISO-AMIL.BGS6- 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 MISO at https://www.midwestiso.org/Library/MarketReports/Pages/MarketReports.aspx , under the headings "Library: Market Reports" 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 0800-2300 EPT
d) Pricing calendar	MISO
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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MISO AMIL.BGS6 Day-Ahead Off-Peak Fixed Price Future

Contract Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of off-peak hourly electricity prices published by MISO for the location specified in Reference Price A.
Contract Symbol	BGB
Settlement Method	Cash Settlement
Contract Size	1 MW
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 50 consecutive monthly contract periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-MISO-AMIL.BGSG-DAY AHEAD
a) Description	"ELECTRICITY-MISO-AMIL.BGS6 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 MISO at https://www.midwestiso.org/Library/MarketReports/Pages/MarketReports.aspx , under the headings "Library: Market Reports" 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	For each Monday through Friday, the average of LMPs for all hours not ending 0800-2300 EPT; for each Saturday, Sunday and NERC holiday, the average of LMPs for all hours ending 0100-2400 EST
d) Pricing calendar	MISO
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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NYISO NYC In-city Capacity Fixed Price Future

Contract Description	A monthly cash settled Exchange Futures Contract based upon the Spot Market Auction Results-UCAP for the area labeled NYC prices published by NYISO for the location specified in Reference Price A.
Contract Symbol	NYC
Settlement Method	Cash settlement
Contract Size	1000 KW
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per KW; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle	Up to 24 months or as otherwise determined by the Exchange
Last Trading Day	At 5pm EPT, on the second business day prior to the contract period, or as otherwise published by the ICAP Event Calendar at http://icap.nyiso.com/ucap/public/evt_calendar_display.do
Final Settlement	Reference Price A
REFERENCE PRICE A	CAPACITY- NYISO-NYC-SPOT MARKET AUCTION RESULTS-UCAP
a) Description	"CAPACITY- NYISO-NYC-SPOT MARKET AUCTION RESULTS-UCAP " means that the price for a Pricing Date will be that day's Specified Price per KW of capacity for delivery on the Delivery Date, during the Delivery Period, stated in U.S. Dollars, published by the NYISO at http://icap.nyiso.com/ucap/public/auc_view_spot_detail.do under the headings "View Spot Auction Summary: NYC Price(\$/KW)" or any successor headings, that reports prices effective on that Pricing Date.
b) Pricing Date	2 business days prior to the first calendar day of the contract period.
c) Specified Price	Monthly Spot Auction Summary price for NYC
d) Pricing calendar	NYISO
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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NYISO Rest of State Capacity Fixed Price Future

Contract Description	A monthly cash settled Exchange Futures Contract based upon the Spot Market Auction Results-UCAP for the area labeled NYCA (New York Control Area) prices published by NYISO for the location specified in Reference Price A.
Contract Symbol	NYR
Settlement Method	Cash settlement
Contract Size	1000 KW
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per KW; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle	Up to 24 months or as otherwise determined by the Exchange
Last Trading Day	At 5pm EPT, on the second business day prior to the contract period, or as otherwise published by the ICAP Event Calendar at http://icap.nyiso.com/ucap/public/evt_calendar_display.do
Final Settlement	Reference Price A
REFERENCE PRICE A	CAPACITY- NYISO-NYCA-SPOT MARKET AUCTION RESULTS-UCAP
a) Description	"CAPACITY- NYISO-NYCA-SPOT MARKET AUCTION RESULTS-UCAP " means that the price for a Pricing Date will be that day's Specified Price per KW of capacity for delivery on the Delivery Date, during the Delivery Period, stated in U.S. Dollars, published by the NYISO at http://icap.nyiso.com/ucap/public/auc_view_spot_detail.do under the headings "View Spot Auction Summary: NYCA Price(\$/KW)" or any successor headings, that reports prices effective on that Pricing Date.
b) Pricing Date	2 business days prior to the first calendar day of the contract period.
c) Specified Price	Monthly Spot Auction Summary price for NYCA
d) Pricing calendar	NYISO
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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PJM AECO Zone Day-Ahead Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified in Reference Price A
Contract Symbol	PME
Settlement Method	Cash settlement
Contract Size	80 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-AECO-DAY AHEAD
a) Description	"ELECTRICITY-PJM-AECO -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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: AECO" or any successor headings, that reports prices effective on that Pricing Date.
b) Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Specified Price	Average of LMPs for all hours ending 0800-2300 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM AECO Zone Day-Ahead Off-Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.
Contract Symbol	PMF
Settlement Method	Cash settlement
Contract Size	5 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-AECO-DAY AHEAD
a) Description	"ELECTRICITY-PJM-AECO-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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: AECO" 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	For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM BGE Zone Day-Ahead Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified in Reference Price A
Contract Symbol	PMN
Settlement Method	Cash settlement
Contract Size	80 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-BGE-DAY AHEAD
a) Description	"ELECTRICITY-PJM-BGE -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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: BGE" or any successor headings, that reports prices effective on that Pricing Date.
b) Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Specified Price	Average of LMPs for all hours ending 0800-2300 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM BGE Zone Day-Ahead Off-Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.
Contract Symbol	PMT
Settlement Method	Cash settlement
Contract Size	5 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-BGE-DAY AHEAD
a) Description	"ELECTRICITY-PJM-BGE-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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: BGE" 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	For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM ComEd Zone Day-Ahead Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified in Reference Price A
Contract Symbol	PDV
Settlement Method	Cash settlement
Contract Size	80 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-COMED-DAY AHEAD
a) Description	"ELECTRICITY-PJM-COMED -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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: COMED" or any successor headings, that reports prices effective on that Pricing Date.
b) Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Specified Price	Average of LMPs for all hours ending 0800-2300 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM ComEd Zone Day-Ahead Off-Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.
Contract Symbol	PDW
Settlement Method	Cash settlement
Contract Size	5 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-COMED-DAY AHEAD
a) Description	"ELECTRICITY-PJM-COMED -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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: COMED" 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	For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM Deok Zone Day-Ahead Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified in Reference Price A
Contract Symbol	PFP
Settlement Method	Cash settlement
Contract Size	80 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-DEOK-DAY AHEAD
a) Description	"ELECTRICITY-PJM-DEOK-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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: DEOK" or any successor headings, that reports prices effective on that Pricing Date.
b) Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Specified Price	Average of LMPs for all hours ending 0800-2300 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM Deok Zone Day-Ahead Off-Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.
Contract Symbol	PFQ
Settlement Method	Cash settlement
Contract Size	5 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-DEOK-DAY AHEAD
a) Description	"ELECTRICITY-PJM-DEOK-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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: DEOK" 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	For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM METED Zone Day-Ahead Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified in Reference Price A
Contract Symbol	PFR
Settlement Method	Cash settlement
Contract Size	80 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-METED-DAY AHEAD
a) Description	"ELECTRICITY-PJM-METED -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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: METED" or any successor headings, that reports prices effective on that Pricing Date.
b) Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Specified Price	Average of LMPs for all hours ending 0800-2300 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM METED Zone Day-Ahead Off-Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.
Contract Symbol	PFS
Settlement Method	Cash settlement
Contract Size	5 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-METED-DAY AHEAD
a) Description	"ELECTRICITY-PJM-METED -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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: METED" 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	For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM PECO Zone Day-Ahead Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified in Reference Price A
Contract Symbol	PFT
Settlement Method	Cash settlement
Contract Size	80 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-PECO-DAY AHEAD
a) Description	"ELECTRICITY-PJM-PECO -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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: PECO" or any successor headings, that reports prices effective on that Pricing Date
b) Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Specified Price	Average of LMPs for all hours ending 0800-2300 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM PECO Zone Day-Ahead Off-Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.
Contract Symbol	PFU
Settlement Method	Cash settlement
Contract Size	5 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-PECO-DAY AHEAD
a) Description	"ELECTRICITY-PJM-PECO -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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: PECO" 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	For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM PPL Zone Day-Ahead Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by PJM for the location specified in Reference Price A
Contract Symbol	PMV
Settlement Method	Cash settlement
Contract Size	80 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-PPL-DAY AHEAD
a) Description	"ELECTRICITY-PJM-PPL -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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: PPL" or any successor headings, that reports prices effective on that Pricing Date
b) Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Specified Price	Average of LMPs for all hours ending 0800-2300 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM PPL Zone Day-Ahead Off-Peak Daily Fixed Price Future

Contract Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by PJM for the location specified in Reference Price A.
Contract Symbol	PMW
Settlement Method	Cash settlement
Contract Size	5 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 45 consecutive daily Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day prior to the Contract Period
Final Settlement	Average of Reference Price A Prices
REFERENCE PRICE A	ELECTRICITY-PJM-PPL-DAY AHEAD
a) Description	"ELECTRICITY-PJM-PPL -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 PJM at http://www.pjm.com/markets-and-operations/energy/day-ahead.aspx , under the headings "Daily Day-Ahead Locational Marginal Pricing (LMP): LMP Day-Ahead Data: PPL" 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	For each Monday through Friday, excluding NERC holidays, the average of LMPs for all hours ending 0100-0700, 2400 EPT; for each Saturday, Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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PJM Western Hub Real-Time Peak 50MW Fixed Price Future

Contract Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of peak hourly electricity prices published by PJM for the location specified in Reference Price A.
Contract Symbol	PMJ
Settlement Method	Cash settlement
Contract Size	50 MW
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 110 consecutive monthly contract periods, or as otherwise determined by the Exchange
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-PJM-WESTERN HUB-REAL TIME
a) Description	"ELECTRICITY-PJM-WESTERN HUB-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 PJM at http://www.pjm.com/markets/energy-market/real-time.html , under the headings "Daily Real-Time LMP: Daily Real-Time Locational Marginal Pricing Files: WESTERN HUB" or any successor headings, that reports prices effective on that Pricing Date
b) Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Specified Price	Average of LMPs for all hours ending 0800-2300 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Final Payment Date	The second Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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CAISO NP-15 Day-Ahead Off-Peak Mini Fixed Price Future

Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by CAISO for the location specified in Reference Price A.
Contract Symbol	CAB
Settlement Method	Cash settlement
Contract Size	1 MW
Currency	USD
Min Price Flux	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 110 consecutive monthly Contract Periods
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-CAISO-NP15-DAY AHEAD
a) Ref Price A - Description	"ELECTRICITY-CAISO-NP15-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 under the headings "Prices: Report: Locational Marginal Prices (LMP): P/APNode ID: TH_NP15_GEN_APND: Market: DAM" that reports prices effective on that Pricing Date.
b) Ref Price A - Pricing Date	Each day that prices are reported for the Delivery Date
c) Ref Price A - Specified Price	For each Monday through Saturday, excluding NERC holidays, the average of LMPs for all hours not ending 0700-2200 PPT; for each Sunday, and NERC holiday, the average of LMPs for all hours ending 0100-2400 PPT
d) Ref Price A - Pricing calendar	CAISO
e) Ref Price A - Delivery Date	Contract Period
Final Payment Date	The fourth Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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CAISO NP-15 Day-Ahead Peak Mini Fixed Price Future

Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by CAISO for the location specified in Reference Price A.
Contract Symbol	CAA
Settlement Method	Cash settlement
Contract Size	1 MW
Currency	USD
Min Price Flux	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 110 consecutive monthly Contract Periods
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-CAISO-NP15-DAY AHEAD
a) Ref Price A - Description	"ELECTRICITY-CAISO-NP15-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 under the headings "Prices: Report: Locational Marginal Prices (LMP): P/APNode ID: TH_NP15_GEN_APND: Market: DAM" that reports prices effective on that Pricing Date.
b) Ref Price A - Pricing Date	Each Monday through Saturday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Ref Price A - Specified Price	Average of LMPs for all hours ending 0700-2200 PPT
d) Ref Price A - Pricing calendar	CAISO
e) Ref Price A - Delivery Date	Contract Period
Final Payment Date	The fourth Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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Palo Verde Day-Ahead Peak Mini Fixed Price Future

Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by ICE for the location specified in Reference Price A
Contract Symbol	INP
Settlement Method	Cash settlement
Contract Size	1 MW
Currency	USD
Min Price Flux	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 110 consecutive monthly Contract Periods
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-PALO VERDE PEAK-ICE
a) Ref Price A - Description	"ELECTRICITY-PALO VERDE PEAK-ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of on-peak electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by ICE at www.theice.com , under the headings "Day Ahead Power: ICE Daily Indices: Hub: Palo Verde Peak: Wtd Avg Index" or any successor headings, that reports prices effective on that Pricing Date
b) Ref Price A - Pricing Date	Each Monday through Saturday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Ref Price A - Specified Price	Avg
d) Ref Price A - Pricing calendar	ICE
e) Ref Price A - Delivery Date	Contract Period
Final Payment Date	The first Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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Palo Verde Day-Ahead Off-Peak Mini Fixed Price Future

Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the off-peak hourly electricity prices published by ICE for the location specified in Reference Price A
Contract Symbol	INO
Settlement Method	Cash settlement
Contract Size	1 MW
Currency	USD
Min Price Flux	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 110 consecutive monthly Contract Periods
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-PALO VERDE OFF-PEAK-ICE
a) Ref Price A - Description	"ELECTRICITY-PALO VERDE OFF-PEAK-ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of off-peak electricity for delivery on the Delivery Date, stated in U.S. Dollars, published by ICE at www.theice.com , under the headings "Market Data: Indices: Market: ICE OTC: Report: North American Power: Hub: Palo Verde Off-Peak" or any successor headings, that reports prices effective on that Pricing Date.
b) Ref Price A - Pricing Date	Each day that prices are reported for the Delivery Date
c) Ref Price A - Specified Price	Avg
d) Ref Price A - Pricing calendar	ICE
e) Ref Price A - Delivery Date	Contract Period
Final Payment Date	The first Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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ERCOT West 345KV Real-Time Peak Mini Fixed Price Future

Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by ERCOT for the location specified in Reference Price A
Contract Symbol	ETZ
Settlement Method	Cash settlement
Contract Size	1 MW
Currency	USD
Min Price Flux	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 50 consecutive monthly Contract Periods
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-ERCOT-WEST 345KV HUB-REAL TIME
a) Ref Price A - Description	"ELECTRICITY-ERCOT-HOUSTON 345KV HUB-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 ERCOT at http://www.ercot.com/content/cdr/html/real_time_spp
b) Ref Price A - Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Ref Price A - Specified Price	Average of SPPs for all hours ending 0700-2200 CPT
d) Ref Price A - Pricing calendar	ERCOT
e) Ref Price A - Delivery Date	Contract Period
Final Payment Date	The sixth Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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ERCOT North 345KV Real-Time Peak Mini Fixed Price Future

Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by ERCOT for the location specified in Reference Price A.
Contract Symbol	ETW
Settlement Method	Cash settlement
Contract Size	1 MW
Currency	USD
Min Price Flux	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 50 consecutive monthly Contract Periods
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-ERCOT-NORTH 345KV HUB-REAL TIME
a) Ref Price A - Description	"ELECTRICITY-ERCOT-NORTH 345KV HUB-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 ERCOT at http://www.ercot.com/content/cdr/html/real_time_spp
b) Ref Price A - Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Ref Price A - Specified Price	Average of SPPs for all hours ending 0700-2200 CPT
d) Ref Price A - Pricing calendar	ERCOT
e) Ref Price A - Delivery Date	Contract Period
Final Payment Date	The sixth Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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ERCOT South 345KV Real-Time Peak Mini Fixed Price Future

Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by ERCOT for the location specified in Reference Price A
Contract Symbol	ETY
Settlement Method	Cash settlement
Contract Size	1 MW
Currency	USD
Min Price Flux	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 50 consecutive monthly Contract Periods
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-ERCOT-HOUSTON 345KV HUB-REAL TIME
a) Ref Price A - Description	"ELECTRICITY-ERCOT-SOUTH 345KV HUB-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 ERCOT at http://www.ercot.com/content/cdr/html/real_time_spp
b) Ref Price A - Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Ref Price A - Specified Price	Average of SPPs for all hours ending 0700-2200 CPT
d) Ref Price A - Pricing calendar	ERCOT
e) Ref Price A - Delivery Date	Contract Period
Final Payment Date	The sixth Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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ERCOT Houston 345KV Real-Time Peak Mini Fixed Price Future

Description	A monthly cash settled Exchange Futures Contract based upon the mathematical average of daily prices calculated by averaging the peak hourly electricity prices published by ERCOT for the location specified in Reference Price A
Contract Symbol	ETX
Settlement Method	Cash settlement
Contract Size	1 MW
Currency	USD
Min Price Flux	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 50 consecutive monthly Contract Periods
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-ERCOT-HOUSTON 345KV HUB-REAL TIME
a) Ref Price A - Description	"ELECTRICITY-ERCOT-HOUSTON 345KV HUB-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 ERCOT at http://www.ercot.com/content/cdr/html/real_time_spp
b) Ref Price A - Pricing Date	Each Monday through Friday, excluding NERC holidays, that prices are reported for the Delivery Date
c) Ref Price A - Specified Price	Average of SPPs for all hours ending 0700-2200 CPT
d) Ref Price A - Pricing calendar	ERCOT
e) Ref Price A - Delivery Date	Contract Period
Final Payment Date	The sixth Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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ERCOT North 345KV Day-Ahead Peak Daily 80 MWh Fixed Price Future

Description	A daily cash settled Exchange Futures Contract based upon the mathematical average of peak hourly electricity prices published by ERCOT for the location specified in Reference Price A.
Contract Symbol	NDB
Settlement Method	Cash settlement
Contract Size	80 MWh
Currency	USD
Min Price Flux	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 45 consecutive daily Contract Periods
Last Trading Day	The last Business Day of the Contract Period
Final Settlement	Reference Price A
REFERENCE PRICE A	ELECTRICITY-ERCOT-HOUSTON 345KV DAY-AHEAD TIME
a) Ref Price A - Description	"ELECTRICITY-ERCOT-NORTH 345KV 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 ERCOT at http://www.ercot.com/content/cdr/html/dam_spp
b) Ref Price A - Pricing Date	Each day that prices are reported for the Delivery Date
c) Ref Price A - Specified Price	Average of SPPs for all hours ending 0700-2200 CPT
d) Ref Price A - Pricing calendar	ERCOT
e) Ref Price A - Delivery Date	Contract Period
Final Payment Date	The seventh Clearing Organization business day following the Last Trading Day
MIC Code	IFED
Clearing Venue	ICEU

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Option on PJM Western Hub Real-Time Peak 50 MW Fixed Price Future

Contract Description	A monthly Option on the corresponding Contract Period of the PJM Western Hub Real-Time Peak 50 MW Fixed Price Future
Contract Symbol	PMJ
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	50 MW
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 50 consecutive monthly Contract Periods, or as otherwise determined by the Exchange
Last Trading Day	At 2:30 pm EPT on the second Business Day prior to the first calendar day of the Contract Period
Option Style	American
Exercise Method	Manual; Automatic on Last Trading Day
Exercise Procedure	Clearing members shall provide exercise and abandon instructions to the Clearing Organization in accordance with Clearing Organization Rules
Exercise Day	Manual on any Business Day, Automatic on Last Trading Day
Automatic Exercise Provisions	Options which are "in the money", with respect to Reference Price A price, exercise automatically into the Underlying Futures Contract with a contract price equal to the Strike Price. Options which are "out of the money" expire automatically
REFERENCE PRICE A	ELECTRICITY-PJM-WESTERN HUB-REAL TIME-PEAK MONTHLY-ICE
a) Description	"ELECTRICITY-PJM-WESTERN HUB-REAL TIME-PEAK MONTHLY-ICE" means that the price for a Pricing Date will be that day's Specified Price per MWh of electricity on ICE of the PJM Western Hub Real-Time Peak Fixed Price Swap Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by ICE on that Pricing Date
b) Pricing Date	Two Business Days prior to the first calendar day of the Contract Period
c) Specified Price	Settlement Price
d) Pricing calendar	ICE
e) Delivery Date	Contract Period
Strike Price Listing	A minimum of ten Strike Prices in increments of \$1.00 per MWh 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 \$0.05 increments.
MIC Code	IFED
Clearing Venue	ICEU

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Option on ERCOT North 345KV Day-Ahead Peak Daily 80 MWh Fixed Price Future

Contract Description	A daily Option on the corresponding Contract Period of the ERCOT North 345 KV Hub Day-Ahead Peak Daily 80 MWh Fixed Price Future.
Contract Symbol	NDB
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	80 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 45 consecutive daily Contract Periods, excluding Saturdays, Sundays and NERC Holidays
Last Trading Day	At the end of the Trading Session on the last Business Day prior to the Contract Period
Option Style	European
Exercise Method	Automatic Only
Exercise Procedure	Manual exercise or abandon is not permitted
Exercise Day	The seventh Clearing Organization business day following the Last Trading Day
Automatic Exercise Provisions	Options which are "in the money", with respect to the average of the Reference Price A prices, exercise automatically into the Underlying Futures Contract with a contract price equal to the Strike Price. Options which are "out of the money" expire automatically.
REFERENCE PRICE A	ELECTRICITY-ERCOT-NORTH 345KV HUB-DAY AHEAD
a) Description	"ELECTRICITY-ERCOT-NORTH 345KV 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 ERCOT at http://www.ercot.com/content/cdr/html/dam_spp
b) Pricing Date	Each day that prices are reported for the Delivery Date
c) Specified Price	Average of SPPs for all hours ending 0700-2200 CPT
d) Pricing calendar	ERCOT
e) Delivery Date	Contract Period
Strike Price Listing	A minimum of ten Strike Prices in increments of \$1.00 per MWh 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 \$0.05 increments
MIC Code	IFED
Clearing Venue	ICEU

EXCHANGE NOTICE

NOVEMBER 17, 2015

Option on PJM Western Hub Day-Ahead Peak Daily Fixed Price Future

Contract Description	A daily Option on the corresponding Contract Period of the PJM Western Hub Day-Ahead Peak Daily Fixed Price Future
Contract Symbol	PDA
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	800 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 73 consecutive daily Contract Periods, excluding Saturdays, Sundays and NERC Holidays
Last Trading Day	At the end of the Trading Session on the last Business Day prior to the Contract Period
Option Style	European
Exercise Method	Automatic Only
Exercise Procedure	Manual exercise or abandon is not permitted
Exercise Day	The third Clearing Organization business day following the Last Trading Day
Automatic Exercise Provisions	Options which are "in the money", with respect to the average of the Reference Price A prices, exercise automatically into the Underlying Futures Contract with a contract price equal to the Strike Price. Options which are "out of the money" expire automatically.
REFERENCE PRICE A	ELECTRICITY-PJM-WESTERN HUB-DAY AHEAD
a) Description	"ELECTRICITY-PJM-WESTERN HUB-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 PJM at http://www.pjm.com/markets/energy-market/day-ahead.html , under the Headings "Daily Day-Ahead Locational Marginal Pricing(LMP): LMP Day-Ahead Data: WESTERN HUB" or any successor headings, that reports Prices effective on the 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 0800-2300 EPT
d) Pricing calendar	PJM
e) Delivery Date	Contract Period
Strike Price Listing	A minimum of ten Strike Prices in increments of \$1.00 per MWh 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
MIC Code	IFED
Clearing Venue	ICEU

EXCHANGE NOTICE

NOVEMBER 17, 2015

Cross State Air Pollution TR NOx Annual Allowance Future

Contract Description	Physically delivered EPA Cross State Air Pollution (“CSAPR”) TR NOx Annual Trading Program Allowances (“U.S. EPA CSAPR TR NOx Annual Allowances”).
Contract Symbol	NAN: Vintage 2016
Settlement Method	Physical delivery
Contract Size	25 U.S. EPA CSAPR TR NOx Annual Allowances
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per U.S. EPA TR NOx Annual Allowance; 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	Allowances acceptable for delivery are those designated as U.S. EPA CSAPR TR NOx Annual Allowances as promulgated under CSAPR having a vintage corresponding to the specified vintage and allowances having a vintage of any year prior to the specified vintage-year.
Registry	CAMD ATS
MIC Code	IFED
Clearing Venue	ICEU

EXCHANGE NOTICE

NOVEMBER 17, 2015

Option on Cross State Air Pollution TR NOx Annual Allowance Future

Contract Description	An Option on the corresponding month of the U.S. EPA Cross State Air Pollution Rule TR NOx Annual Allowance Futures
Contract Symbol	NAN Vintage 2016
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	1 Cross State Air Pollution Rule TR NOx Annual Allowance Futures
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per metric ton; 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 for the current year and forward three years. 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

EXCHANGE NOTICE

NOVEMBER 17, 2015

Cross State Air Pollution TR NOx Ozone Season Allowance Future

Contract Description	Physically delivered EPA Cross State Air Pollution (“CSAPR”) TR NOx Ozone Season Trading Program Allowances (“U.S. EPA CSAPR TR NOx Ozone Season Trading Program Allowance”).
Contract Symbol	NOO: Vintage 2016
Settlement Method	Physical delivery
Contract Size	25 U.S. EPA CSAPR TR NOx Annual Allowances
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per metric ton; 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: Annual December expirations for the current year and forward for up to five consecutive years. 2. 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	Allowances acceptable for delivery are those designated as U.S. EPA CSAPR TR NOx Ozone Season Trading Program Allowances as promulgated under CSAPR having a vintage corresponding to the specified vintage and allowances having a vintage of any year prior to the specified vintage-year.
Registry	CAMD ATS
MIC Code	IFED
Clearing Venue	ICEU

EXCHANGE NOTICE

NOVEMBER 17, 2015

Option on Cross State Air Pollution TR NOx Ozone Season Allowance Future

Contract Description	An Option on the corresponding month of the U.S. EPA Cross State Air Pollution Rule TR NOx Ozone Season Trading Program Allowances Futures
Contract Symbol	N00: Vintage 2016
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	1 Cross State Air Pollution Rule TR NOx Ozone Season Trading Program Allowances Futures
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per metric ton; 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 for the current year and forward three years. 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

EXCHANGE NOTICE

NOVEMBER 17, 2015

Cross State Air Pollution TR SO2 Group 1 Allowance Future

Contract Description	Physically delivered EPA Cross State Air Pollution (“CSAPR”) TR SO2 Group 1 Trading Program Allowances (“U.S. EPA CSAPR TR SO2 Group 1 Trading Program Allowance”).
Contract Symbol	SOP Vintage 2016
Settlement Method	Physical delivery
Contract Size	25 U.S. EPA CSAPR TR SO2 Group 1 Trading Program Allowances
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per U.S. EPACSAPR TR SO2 Group 1 Trading Program Allowance; 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	Allowances acceptable for delivery are those designated as U.S. EPA CSAPR TR SO2 Group 1 Trading Program Allowances as promulgated under CSAPR having a vintage corresponding to the specified vintage and allowances having a vintage of any year prior to the specified vintage-year.
Registry	CAMD ATS
MIC Code	IFED
Clearing Venue	ICEU

EXCHANGE NOTICE

NOVEMBER 17, 2015

Option on Cross State Air Pollution TR SO2 Group 1 Allowance Future

Contract Description	An Option on the corresponding month of the U.S. EPA Cross State Air Pollution Rule TR Group 1 Trading Program Allowances Futures
Contract Symbol	SOP Vintage 2016
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	1 Cross State Air Pollution Rule TR Group 1 Trading Program Allowances Futures
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per metric ton; 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 for the current year and forward three years. 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

EXCHANGE NOTICE

NOVEMBER 17, 2015

Cross State Air Pollution TR SO2 Group 2 Allowance Future

Contract Description	Physically delivered EPA Cross State Air Pollution (“CSAPR”) TR SO2 Group 2 Trading Program Allowances (“U.S. EPA CSAPR TR SO2 Group 2 Trading Program Allowance”).
Contract Symbol	STN Vintage 2016
Settlement Method	Physical delivery
Contract Size	25 U.S. EPA CSAPR TR SO2 Group 2 Trading Program Allowances
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per U.S. EPA CSAPR TR SO2 Group 2 Trading Program Allowance; 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	Allowances acceptable for delivery are those designated as U.S. EPA CSAPR TR SO2 Group 2 Trading Program Allowances as promulgated under CSAPR having a vintage corresponding to the specified vintage and allowances having a vintage of any year prior to the specified vintage-year.
Registry	CAMD ATS
MIC Code	IFED
Clearing Venue	ICEU

EXCHANGE NOTICE

NOVEMBER 17, 2015

Option on Cross State Air Pollution TR SO2 Group 2 Allowance Future

Contract Description	An Option on the corresponding month of the U.S. EPA Cross State Air Pollution Rule TR Group 2 Trading Program Allowances Futures
Contract Symbol	STN Vintage 2016
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	1 Cross State Air Pollution Rule TR Group 2 Trading Program Allowances Futures
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per metric ton; 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: Annual December for the current year and forward three years. 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

EXCHANGE NOTICE

NOVEMBER 17, 2015

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	MB9: Vintage 2019
Settlement Method	Physical delivery
Contract Size	100 MWh representing 100 Massachusetts Class 1 RECs s
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	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

EXCHANGE NOTICE

NOVEMBER 17, 2015

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	NCV: Vintage 2019 NCW: Vintage 2020
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: Monthly contract sets through the current year and forward 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	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

EXCHANGE NOTICE

NOVEMBER 17, 2015

California Carbon Allowance Future - Vintage 2019 and After

Contract Description	Physically delivered greenhouse gas emissions allowances where each is an allowance issued by the California Air Resources Board or a linked program ("California Carbon Allowance") representing one metric ton of CO ₂ equivalent under California Assembly Bill 32 "California Global Warming Solutions Act of 2006" and its associated regulations, rules and amendments, all together known as the "California Cap and Trade Program".
Contract Symbol	CAX: Vintage 2019, CAY Vintage 2020
Settlement Method	Physical delivery
Contract Size	1,000 California Carbon Allowances
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per Allowance; 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: Monthly contract sets for the current year + 3 years. 2. Annual December contract sets through 2020 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>The deliverable instruments are California Carbon Allowances equal to the contract size delivered through the California MTS.</p> <p>California Carbon Allowances acceptable for delivery are those issued as a limited authorization to emit up to one metric ton of CO₂ or CO₂ equivalent in the California Cap and Trade Program having a vintage corresponding to the specified vintage year and allowances having a vintage of any year prior to the specified vintage-year.</p> <p>If the specified vintage year allowances do not exist in the California MTS at contract expiry, allowances of any prior vintage year or allowances of the earliest vintage year available in the California MTS shall be delivered.</p>
Registry	California MTS
MIC Code	IFED
Clearing Venue	ICEU

EXCHANGE NOTICE

NOVEMBER 17, 2015

Option on California Carbon Allowance Future - Vintage 2019 and After

Contract Description	An Option on the corresponding month of the California Carbon Allowance Future.
Contract Symbol	CAX Vintage 2019, CAY Vintage 2020
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	1 California Carbon Allowances Futures
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per Allowance; 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: Monthly contract sets for the current year + 3 years. 2. Annual December contract sets through 2020 3. 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 \$0.05 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 \$0.05 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

EXCHANGE NOTICE

NOVEMBER 17, 2015

Regional Greenhouse Gas Initiative Future

Contract Description	Monthly physically delivered contract on Regional Greenhouse Gas Initiative ("RGGI") CO ₂ allowances ("RGGI CO ₂ Allowances").
Contract Symbol	RGP Vintage 2017
Settlement Method	Physical delivery
Contract Size	1,000 RGGI CO ₂ Allowances
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per Allowance; 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: a. Monthly contract sets for the current and coming calendar year; b. December contracts for up to forward 5 years. The Exchange may list any other calendar month contract set off the standard-cycle listing schedule through the last annual December contract set.
Last Trading Day	Three Business Days prior to the last Business Day of the delivery month
Deliverable Instruments	<p>The deliverable instruments are RGGI CO₂ Allowances equal to the contract size delivered through the RGGI CO₂ Allowance Tracking System ("RGGI-COATS").</p> <ol style="list-style-type: none"> Contracts with a control period specific vintage: RGGI CO₂ Allowances acceptable for delivery are those having a vintage usable for compliance in the control period associated with the calendar year of the contract expiration or RGGI CO₂ Allowances having a vintage usable for compliance in any prior control period. For vintages 2009, 2010, 2011, and 2012: RGGI CO₂ Allowances acceptable for delivery are RGGI CO₂ Allowances having a vintage corresponding to the specified vintage-year. <p>For Vintage 2013 and later vintages, RGGI CO₂ Allowances acceptable for delivery are RGGI CO₂ Allowances having a vintage corresponding to the specified vintage-year and allowances having a vintage of any year prior to the specified vintage-year.</p>
Registry	RGGI-COATS
MIC Code	IFED
Clearing Venue	ICEU

EXCHANGE NOTICE

NOVEMBER 17, 2015

Option on Regional Greenhouse Gas Initiative Future

Contract Description	An Option on the corresponding month of the Regional Greenhouse Gas Initiative Future.
Contract Symbol	RGP Vintage 2017
Settlement Method	Exercise into Underlying Futures Contract
Contract Size	1 Regional Greenhouse Gas Initiative Futures Contract
Currency	USD
Minimum Price Fluctuation	The price quotation convention shall be One cent (\$0.01) per Allowance; minimum price fluctuation may vary by trade type. Please see Table in Resolution 1 to this Chapter 18.
Listing Cycle	<p>1. Standard-cycle contract listings: a. Monthly contract set for the current and coming calendar year; b. December contract sets for up to forward 5 years.</p> <p>2. The Exchange may list any other calendar month contract set off the standard-cycle listing schedule through the last annual December contract set.</p>
Strike Price Intervals	A minimum of ten Strike Prices in increments of \$0.05 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 \$0.05 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