

192! Gallows Road, 3rd Floor Tysons Corner, VA 22182 Phone (703) 962 9800 Fax (703) 962 9850 www.nodalexchange.com

February 9, 2015

#### **VIA CFTC PORTAL**

Commodity Futures Trading Commission Attention: Chris Kirkpatrick, Secretary Three Lafayette Centre 1155 21<sup>st</sup> Street, NW Washington, DC 20581

Re: CEA Section 5c(c)(1) and CFTC Regulation 40.6(a) Certification:
Amendments to Minimum Block Trade Size for Electric Power Futures
Contracts

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("Commission" or "CFTC") Regulation 40.6(a), Nodal Exchange, LLC ("Nodal Exchange" or "Exchange") is submitting amendments to the minimum size of block trades, which are provided in Appendix B (Minimum Block Sizes for Nodal Exchange Contracts) of the Nodal Exchange Rulebook ("Rules"). The Exchange is amending the block trade minimum quantity for all electric power futures contracts to 5 lots, as discussed below. The Exchange intends to implement the amendments to Appendix B of the Rules in 10 business days on February 24, 2015.

The amendments to the minimum block size of some of the Exchange's electric power futures contracts will match the minimum block size of comparable electric power futures contracts currently offered by a competing designated contract market. As set forth in Exhibit A, Nodal Exchange offers electric power futures contracts that are nearly identical in all respects to the electric power futures contracts currently listed by ICE Futures US ("ICE Futures") in 1 MW lot sizes, except for the minimum block size that is 5 lots on ICE Futures.

Since all of the Exchange's electric power futures contracts are very similar and generally interrelated, the amendments will also establish the minimum block size for all of the Exchange's remaining electric power futures, or "Nodal-only," contracts

to 5 lots. Compatible minimum block sizes are necessary because the Nodal-only contracts typically trade as components of larger transaction structures involving the Exchange's electric power futures contracts that are comparable to the ICE Futures contracts in Exhibit A. For example, of the Exchange's unique electric power futures contracts that traded over the past year, over 99% were traded as locational spreads involving the Exchange's electric power futures contracts in Exhibit A. In order to match the minimum block size set by ICE Futures and maintain compatible minimum block sizes for all of the Exchange's electric power futures contracts, the Exchange is amending Appendix B of the Rules to reduce the minimum block size to 5 lots for all electric power futures contracts offered by the Exchange. The amendments are indicated in red on Exhibit B, attached hereto.

Exchange management has assessed the amendments to Appendix B of the Rules, and their compliance with applicable provisions of the Commodity Exchange Act ("CEA"), including the Commission's Regulations and the Core Principles. Nodal Exchange has identified that amended Appendix B of the Rules may affect the following Core Principles as follows:

<u>Core Principle 2 - Compliance with Rules:</u> Consistent with the Exchange's Rules, the amendments to Appendix B of the Rules provide minimum block trade size information necessary to comply with the regulatory requirements regarding block trades. The amendments to Appendix B of the Rules assist the Exchange's participants to comply with the Exchange's block trade Rules.

<u>Core Principle 7 – Availability of General Information</u>: The Exchange will post on its website (<u>www.nodalexchange.com</u>) the amended Appendix B of the Rules providing updated block trade minimum size information.

<u>Core Principle 9 – Execution of Transactions</u>: Core Principle 9 expressly permits a designated contract market ("DCM") to maintain rules that authorize transactions for bona fide business purposes that are executed away from the DCM's central limit order book, including rules for executing block trades. Pursuant to the Commission's authority granted to DCMs, the amendments to Appendix B of the Rules establish minimum block trade sizes as described above in compliance with Core Principle 9.

Pursuant to Section 5c(c)(1) of the CEA and the Commission's Regulation 40.6(a), the Exchange certifies that the amendments to Appendix B of the Rules comply with the CEA and the Commission's Regulations thereunder. The minimum block size of 5 lots for many of the Exchange's electric power futures contracts is currently in place at a competing exchange for corresponding contracts. The Exchange is not aware of any opposing views expressed regarding this amendment. Nodal Exchange certifies that this submission has been concurrently posted on the Nodal Exchange website at <a href="https://www.nodalexchange.com">www.nodalexchange.com</a>.

If you have any question or need additional information regarding this submission, please contact me at 703-962-9835 or <a href="mailto:Herrera@nodalexchange.com">Herrera@nodalexchange.com</a>.

Sincerely,

Anita Herrera

**Chief Regulatory Officer** 

#### Attachments:

Exhibit A: ICE Futures US Contracts and Nodal Exchange Equivalents for 1

**MW Contracts** 

Exhibit B: Nodal Exchange Rulebook Appendix B - Minimum Block Sizes for

**Nodal Exchange Contracts** 

## **ICE Futures US Contracts and Nodal Exchange Equivalents for 1MW Contracts**

ICE Entring Contract Name	Contract Code	Contra -t Ct	I luit of T 11	Minimum D11. Ct
ICE Futures Contract Name		Contract Size	Unit of Trading MW	Minimum Block Siz
SP-15 EZ Gen Hub DA LMP Mini Peak	SPY	1		2
CAISO SP-15 DAY-AHEAD OFF-PEAK Mini FIXED PRICE FUTURE	CSP	1	MW	5
ERCOT Houston Zone, Off-Peak Monthly	HEB	1	MW	5
ERCOT North 345KV Day-Ahead Peak Fixed Price Future	EVN	1	MW	5
ERCOT North 345KV Day-Ahead Off-Peak Fixed Price Future	NEV	1	MW	5
ERCOT North Zone, Off-Peak Monthly	NEB	1	MW	5
ERCOT South Zone, Off-Peak Monthly	SEB	1	MW	5
ERCOT West Zone, Off-Peak Monthly	WEB	1	MW	5
ERCOT Houston Load Zone DA, Peak Monthly	HZB	1	MW	5
ERCOT Houston Load Zone RT, Peak Monthly	EDH	1	MW	5
ERCOT Houston Load Zone DA, Off-Peak Monthly	HZD	1	MW	5
ERCOT Houston Load Zone RT, Off-Peak Monthly	OEH	1	MW	5
ERCOT North Load Zone DA, Peak Monthly	NZB	1	MW	5
ERCOT North Load Zone RT, Peak Monthly	EDN	1	MW	5
ERCOT North Load Zone DA, Off-Peak Monthly	NZD	1	MW	5
ERCOT North Load Zone RT, Off-Peak Monthly	OEN	1	MW	5
ERCOT South Load Zone DA, Peak Monthly	SZB	1	MW	5
ERCOT South Load Zone RT, Peak Monthly	EDS	1	MW	5
ERCOT South Load Zone DA, Off-Peak Monthly	SZD	1	MW	5
ERCOT South Load Zone RT, Off-Peak Monthly	OES	1	MW	5
ERCOT West Load Zone DA, Peak Monthly	WZB	1	MW	5
ERCOT West Load Zone RT, Peak Monthly	EDW	1	MW	5
ERCOT West Load Zone DA, Off-Peak Monthly	WZD	1	MW	5
ERCOT West Load Zone RT, Off-Peak Monthly	OEW	1	MW	5
Nepool MH DA LMP Mini Peak	NEM	1	MW	5
Nepool MH DA LMP Mini Off-Peak	NOM	1	MW	5
SO New England Connecticut Day Ahead LMP Peak Monthly	ICP	1	MW	5
SO New England Connecticut Day Ahead LMP Off-Peak Monthly	ICO	1	MW	5
	IEB	1	MW	5
SO NE Maine Day Ahead LMP, Peak Monthly		1	MW	5
SO NE Maine Day Ahead LMP, Off-Peak Monthly	IED	1		5
SO NE NE Massachusetts Day Ahead LMP, Peak Monthly	INB	1	MW	
SO NE NE Massachusetts Day Ahead LMP, Off-Peak Monthly	IND	1	MW	5
SO NE New Hampshire Day Ahead LMP, Peak Monthly	IHB	1	MW	5
SO NE New Hampshire Day Ahead LMP, Off-Peak Monthly	IHD	1	MW	5
SO NE SE Massachusetts Day Ahead LMP, Peak Monthly	IMB	1	MW	5
SO NE SE Massachusetts Day Ahead LMP, Off-Peak Monthly	IMD	1	MW	5
SO NE West Central Massachusetts Day Ahead LMP, Peak Monthly	IWB	1	MW	5
SO NE West Central Massachusetts Day Ahead LMP, Off-Peak Monthly	IWD	1	MW	5
MISO ARKANSAS HUB DAY-AHEAD PEAK FIXED PRICE FUTURE	ALP	1	MW	5
MISO ARKANSAS HUB DAY-AHEAD OFF-PEAK FIXED PRICE FUTURE	ALO	1	MW	5
MISO Illinois Day Ahead LMP Peak Monthly	MLB	1	MW	5
MISO Illinois Day Ahead LMP Off-Peak Monthly	MLD	1	MW	5
MISO Indiana Day Ahead LMP, Peak Monthly	MCC	1	MW	5
/ISO Indiana Hub Real Time, Peak Monthly	MCG	1	MW	5
MISO Indiana Day Ahead LMP, Off-Peak Monthly	MCD	1	MW	5
MISO INDIANA HUB REAL-TIME OFF-PEAK Mini FIXED PRICE FUTURE	IMR	1	MW	5
MISO LOUISIANA HUB DAY-AHEAD PEAK FIXED PRICE FUTURE	LFP	1	MW	5
MISO LOUISIANA HUB DAY-AHEAD OFF-PEAK FIXED PRICE FUTURE	LFO	1	MW	5
MISO MICHIGAN HUB DAY-AHEAD PEAK FIXED PRICE FUTURE	MGP	1	MW	5
MISO MICHIGAN HUB DAY-AHEAD OFF-PEAK FIXED PRICE FUTURE	MGQ	1	MW	5
United bill indicate the control of the contr		1-	j * *	-

Equivalents: Nodal Exchan	ge		
Nodal Exchange Contract Name	Contract Code	Contract Size	Unit of Trading
CAISO TH SP15 GEN-APND Monthly Day Ahead On-Peak Power Contract	FQW	1	MW
CAISO TH SP15 GEN-APND Monthly Day Ahead Off-Peak Power Contract	FQX	1	MW
ERCOT HB Houston Monthly Real Time Off-Peak Power Contract	FOJ	1	MW
ERCOT HB NORTH Monthly Day Ahead On-Peak Power Contract	FVE	1	MW
ERCOT HB NORTH Monthly Day Ahead Off-Peak Power Contract	FVF	1	MW
ERCOT HB NORTH Monthly Real Time Off-Peak Power Contract	FOL	1	MW
ERCOT HB SOUTH Monthly Real Time Off-Peak Power Contract	FON	1	MW
ERCOT HB West Monthly Real Time Off-Peak Power Contract	FOP	1	MW
ERCOT LZ HOUSTON Monthly Day Ahead On-Peak Power Contract	FVK	1	MW
ERCOT LZ HOUSTON Monthly Real Time On-Peak Power Contract	FUU	1	MW
ERCOT LZ HOUSTON Monthly Day Ahead Off-Peak Power Contract	FVL	1	MW
ERCOT LZ HOUSTON Monthly Real Time Off-Peak Power Contract	FUV	1	MW
ERCOT LZ NORTH Monthly Day Ahead On-Peak Power Contract	FVM	1	MW
ERCOT LZ NORTH Monthly Real Time On-Peak Power Contract	FUW	1	MW
ERCOT LZ NORTH Monthly Day Ahead Off-Peak Power Contract	FVN	1	MW
ERCOT LZ NORTH Monthly Real Time Off-Peak Power Contract	FUX	1	MW
ERCOT LZ SOUTH Monthly Day Ahead On-Peak Power Contract	FVO	1	MW
ERCOT LZ SOUTH Monthly Real Time On-Peak Power Contract	FUY	1	MW
ERCOT LZ SOUTH Monthly Day Ahead Off-Peak Power Contract	FVP	1	MW
ERCOT LZ SOUTH Monthly Real Time Off-Peak Power Contract	FUZ	1	MW
ERCOT LZ WEST Monthly Day Ahead On-Peak Power Contract	FVQ	1	MW
ERCOT LZ WEST Monthly Real Time On-Peak Power Contract	FVA	1	MW
ERCOT LZ WEST Monthly Day Ahead Off-Peak Power Contract	FVR	1	MW
ERCOT LZ WEST Monthly Real Time Off-Peak Power Contract	FVB	1	MW
ISONE .H.INTERNAL HUB Monthly Day Ahead On-Peak Power Contract	AAA	1	MW
ISONE .H.INTERNAL HUB Monthly Day Ahead Off-Peak Power Contract	AAB	1	MW
ISONE .Z.CONNECTICUT Monthly Day Ahead On-Peak Power Contract	AAO	1	MW
ISONE .Z.CONNECTICUT Monthly Day Ahead Off-Peak Power Contract	AAP	1	MW
ISONE .Z.MAINE Monthly Day Ahead On-Peak Power Contract	AAQ	1	MW
ISONE .Z.MAINE Monthly Day Ahead Off-Peak Power Contract	AAR	1	MW
ISONE .Z.NEMASSBOST Monthly Day Ahead On-Peak Power Contract	AAS	1	MW
ISONE .Z.NEMASSBOST Monthly Day Ahead Off-Peak Power Contract	AAT	1	MW
ISONE .Z.NEWHAMPSHIRE Monthly Day Ahead On-Peak Power Contract	AAU	1	MW
ISONE .Z.NEWHAMPSHIRE Monthly Day Ahead Off-Peak Power Contract	AAV	1	MW
ISONE .Z.SEMASS Monthly Day Ahead On-Peak Power Contract	AAY	1	MW
ISONE .Z.SEMASS Monthly Day Ahead Off-Peak Power Contract	AAZ	1	MW
ISONE .Z.WCMASS Monthly Day Ahead On-Peak Power Contract	ABC	1	MW
ISONE .Z.WCMASS Monthly Day Ahead Off-Peak Power Contract	ABD	1	MW
MISO ARKANSAS.HUB Monthly Day Ahead On-Peak Power Contract	HZA	1	MW
MISO ARKANSAS.HUB Monthly Day Ahead Off-Peak Power Contract	HZB	1	MW
MISO ILLINOIS.HUB Monthly Day Ahead On-Peak Power Contract	BVC	1	MW
MISO ILLINOIS.HUB Monthly Day Ahead Off-Peak Power Contract	BVD	1	MW
MISO INDIANA.HUB Monthly Day Ahead On-Peak Power Contract	BFI	1	MW
MISO INDIANA.HUB Monthly Real Time On-Peak Power Contract	FJY	1	MW
MISO INDIANA.HUB Monthly Day Ahead Off-Peak Power Contract	BFJ	1	MW
MISO INDIANA.HUB Monthly Real Time Off-Peak Power Contract	FJZ	1	MW
MISO LOUISIANA.HUB Monthly Day Ahead On-Peak Power Contract	HYY	1	MW
MISO LOUISIANA.HUB Monthly Day Ahead Off-Peak Power Contract	HYZ	1	MW
MISO MICHIGAN.HUB Monthly Day Ahead On-Peak Power Contract	BXW	1	MW
MISO MICHIGAN.HUB Monthly Day Ahead Off-Peak Power Contract	BXX	1	MW
MISO MINN.HUB Monthly Day Ahead On-Peak Power Contract	BYA	1	MW

## ICE Futures US Contracts and Nodal Exchange Equivalents for 1MW Contracts

ICE Futures				
ICE Futures Contract Name	Contract Code	Contract Size	Unit of Trading	Minimum Block Size
MISO MINNESOTA HUB DAY-AHEAD OFF-PEAK FIXED PRICE FUTURE	MDO	1	MW	5
MISO Texas HUB DAY-AHEAD PEAK FIXED PRICE FUTURE	TDP	1	MW	5
MISO TEXAS HUB REAL-TIME PEAK FIXED PRICE FUTURE	TPP	1	MW	5
MISO Texas HUB DAY-AHEAD OFF-PEAK FIXED PRICE FUTURE	TDQ	1	MW	5
MISO TEXAS HUB REAL-TIME OFF-PEAK FIXED PRICE FUTURE	TPO	1	MW	5
NYISO Zone F Day Ahead LBMP, Peak Monthly	ZFB	1	MW	5
NYISO Zone F Day Ahead LBMP, Off-Peak Monthly	ZFD	1	MW	5
NYISO Zone C Day Ahead LBMP, Peak Monthly	ZCB	1	MW	5
NYISO Zone C Day Ahead LBMP, Off-Peak Monthly	ZCD	1	MW	5
NYISO Zone G Day-Ahead Peak Mini Fixed Price Future	NMG	1	MW	5
NYISO Zone G Day-Ahead Off-Peak Mini Fixed Price Future	ONG	1	MW	5
NYISO Zone J Day-Ahead Peak Mini Fixed Price Future	NMJ	1	MW	5
NYISO Zone J Day-Ahead Off-Peak Mini Fixed Price Future	ONJ	1	MW	5
NYISO Zone A Day-Ahead Peak Mini Fixed Price Future	NMA	1	MW	5
NYISO Zone A Day-Ahead Off-Peak Mini Fixed Price Future	ONA	1	MW	5
PJM AECO Zone DA LMP Peak Monthly	PTB	1	MW	5
PJM AECO Zone DA LMP Off-Peak Monthly	PTD	1	MW	5
PJM AEP Dayton Hub Day Ahead LMP, Peak Monthly	ADB	1	MW	5
PJM AEP DAYTON HUB REAL-TIME PEAK Mini FIXED PRICE FUTURE	MSR	1	MW	5
PJM AEP Dayton Day Ahead LMP, Off-Peak Monthly	ADD	1	MW	5
	MOR	1	MW	5
PJM AEP DAYTON HUB REAL-TIME OFF-PEAK Mini FIXED PRICE FUTURE		1		5
PJM APS Zone DA LMP Peak Monthly	PUB	1	MW	5
PJM APS Zone DA LMP Off-Peak Monthly	PUD	1	MW	5
PJM ATSI ZONE DAY-AHEAD PEAK FIXED PRICE FUTURE	PAV	1	MW	5
PJM ATSI ZONE DAY-AHEAD OFF-PEAK FIXED PRICE FUTURE	PAW	1	MW	5
PJM BGE Zone Day Ahead, Peak Monthly	BGY	1	MW	5
PJM BGE Zone Day Ahead, Off-Peak Monthly	BGZ	1	MW	5
PJM ComEd Zone Day Ahead LMP Peak Monthly	CEP	1	MW	5
PJM ComEd Zone Day Ahead LMP Off-Peak Monthly	CEO	1	MW	5
PJM DEOK ZONE DAY-AHEAD PEAK FIXED PRICE FUTURE	DEP	1	MW	5
PJM DEOK ZONE DAY-AHEAD OFF-PEAK FIXED PRICE FUTURE	DEO	1	MW	5
PJM DPL Zone DA LMP Peak Monthly	PXB	1	MW	5
PJM DPL Zone DA LMP Off-Peak Monthly	PXD	1	MW	5
PJM Duquesne Zone Day Ahead LMP Peak Monthly	PQB	1	MW	5
PJM Duquesne Zone Day Ahead LMP Off-Peak Monthly	PQD	1	MW	5
PJM Eastern Hub Day Ahead LMP, Peak Monthly	PEB	1	MW	5
PJM Eastern Hub Day Ahead LMP, Off-Peak Monthly	PED	1	MW	5
PJM JCPL Zone Day Ahead LMP, Peak Monthly	JCB	1	MW	5
PJM JCPL Zone Day Ahead LMP, Off-Peak Monthly	JCD	1	MW	5
PJM METED Zone Day Ahead LMP Monthly	PMB	1	MW	5
PJM METED Zone Day Ahead LMP Off-Peak Monthly	PMD	1	MW	5
N Illinois Hub Day Ahead LMP, Peak Monthly	NIB	1	MW	5
PJM NI HUB REAL-TIME PEAK Mini FIXED PRICE FUTURE	PNP	1	MW	5
N Illinois Hub Day Ahead LMP, Off-Peak Monthly	NID	1	MW	5
PJM NI HUB REAL-TIME OFF-PEAK Mini FIXED PRICE FUTURE	PNO	1	MW	5
PJM PECO Zone Day Ahead, Peak Monthly	PCP	1	MW	5
PJM PECO Zone Day Ahead, Off-Peak Monthly	PCO	1	MW	5
PJM PENELEC Zone DA LMP Peak Monthly	PZB	1	MW	5
PJM PENELEC Zone DA LMP Off-Peak Monthly	PZD	1	MW	5
PEPCO Zone DA LMP, Peak Month	PPF	1	MW	5
PEPCO Zone DA LMP, Feak Monthly PEPCO Zone DA LMP, Off-Peak Monthly	PPH	1	MW	5
I El CO Zolic DA LIVIF, Oli-Feak Wollding	ртп	1	TAT AA	J

Equivalents: Nodal Exchange				
Nodal Exchange Contract Name	Contract Code	Contract Size	Unit of Trading	
MISO MINN.HUB Monthly Day Ahead Off-Peak Power Contract	BYB	1	MW	
MISO TEXAS.HUB Monthly Day Ahead On-Peak Power Contract	HZC	1	MW	
MISO TEXAS.HUB Monthly Real Time On-Peak Power Contract	HZW	1	MW	
MISO TEXAS.HUB Monthly Day Ahead Off-Peak Power Contract	HZD	1	MW	
MISO TEXAS.HUB Monthly Real Time Off-Peak Power Contract	HZX	1	MW	
NYISO CAPITL Monthly Day Ahead On-Peak Power Contract	CTE	1	MW	
NYISO CAPITL Monthly Day Ahead Off-Peak Power Contract	CTF	1	MW	
NYISO CENTRL Monthly Day Ahead On-Peak Power Contract	CTQ	1	MW	
NYISO CENTRL Monthly Day Ahead Off-Peak Power Contract	CTR	1	MW	
NYISO HUD VL Monthly Day Ahead On-Peak Power Contract	CXO	1	MW	
NYISO HUD VL Monthly Day Ahead Off-Peak Power Contract	CXP	1	MW	
NYISO N.Y.C. Monthly Day Ahead On-Peak Power Contract	CZS	1	MW	
NYISO N.Y.C. Monthly Day Ahead Off-Peak Power Contract	CZT	1	MW	
NYISO WEST Monthly Day Ahead On-Peak Power Contract	DEU	1	MW	
NYISO WEST Monthly Day Ahead Off-Peak Power Contract	DEV	1	MW	
PJM AECO Monthly Day Ahead On-Peak Power Contract	DLO	1	MW	
PJM AECO Monthly Day Ahead Off-Peak Power Contract	DLP	1	MW	
PJM AEP-DAYTON HUB Monthly Day Ahead On-Peak Power Contract	DLW	1	MW	
PJM AEP-DAYTON HUB Monthly Real Time On-Peak Power Contract	FKA	1	MW	
PJM AEP-DAYTON HUB Monthly Day Ahead Off-Peak Power Contract	DLX	1	MW	
PJM AEP-DAYTON HUB Monthly Real Time Off-Peak Power Contract	FKB	1	MW	
PJM APS Monthly Day Ahead On-Peak Power Contract	DMY	1	MW	
PJM APS Monthly Day Ahead Off-Peak Power Contract	DMZ	1	MW	
PJM ATSI Monthly Day Ahead On-Peak Power Contract	FZA	1	MW	
PJM ATSI Monthly Day Ahead Off-Peak Power Contract	FZB	1	MW	
PJM BGE Monthly Day Ahead On-Peak Power Contract	DPQ	1	MW	
PJM BGE Monthly Day Ahead Off-Peak Power Contract	DPR	1	MW	
PJM COMED Monthly Day Ahead On-Peak Power Contract	DVO	1	MW	
PJM COMED Monthly Day Ahead Off-Peak Power Contract	DVP	1	MW	
PJM DEOK Monthly Day Ahead On-Peak Power Contract	GAA	1	MW	
PJM DEOK Monthly Day Ahead Off-Peak Power Contract	GAB	1	MW	
PJM DPL Monthly Day Ahead On-Peak Power Contract	EAC	1	MW	
PJM DPL Monthly Day Ahead Off-Peak Power Contract	EAD	1	MW	
PJM DUQ Monthly Day Ahead On-Peak Power Contract	FJO	1	MW	
PJM DUQ Monthly Day Ahead Off-Peak Power Contract	FJP	1	MW	
PJM EASTERN HUB Monthly Day Ahead On-Peak Power Contract	EAS	1	MW	
PJM EASTERN HUB Monthly Day Ahead Off-Peak Power Contract	EAT	1	MW	
PJM JCPL Monthly Day Ahead On-Peak Power Contract	EJI	1	MW	
PJM JCPL Monthly Day Ahead Off-Peak Power Contract	EJJ	1	MW	
PJM METED Monthly Day Ahead On-Peak Power Contract	EOW	1	MW	
PJM METED Monthly Day Ahead Off-Peak Power Contract	EOX	1	MW	
PJM N ILLINOIS HUB Monthly Day Ahead On-Peak Power Contract	ERM	1	MW	
PJM N ILLINOIS HUB Monthly Real Time On-Peak Power Contract	FKC	1	MW	
PJM N ILLINOIS HUB Monthly Day Ahead Off-Peak Power Contract	ERN	1	MW	
PJM N ILLINOIS HUB Monthly Real Time Off-Peak Power Contract	FKD	1	MW	
PJM PECO Monthly Day Ahead On-Peak Power Contract	EUY	1	MW	
	EUZ	1	MW	
	EVA	1	MW	
	EVB	1	MW	
		1	MW	
	EVH	1	MW	
PJM N ILLINOIS HUB Monthly Real Time Off-Peak Power Contract	FKD EUY EUZ EVA EVB EVG	1 1 1 1	MW MW MW MW MW MW	

## Exhibit A

# ICE Futures US Contracts and Nodal Exchange Equivalents for 1MW Contracts

ICE Futures				
ICE Futures Contract Name	Contract Code	Contract Size	Unit of Trading	Minimum Block Size
PJM PPL Zone Day Ahead, Peak Monthly	PPP	1	MW	5
PJM PPL Zone Day Ahead, Off-Peak Monthly	PPO	1	MW	5
PJM PSEG Day Ahead LMP, Peak Monthly	PSA	1	MW	5
PJM PSEG Day Ahead LMP, Off-Peak Monthly	PSB	1	MW	5
PJM WH Day Ahead LMP, Peak Monthly	PJC	1	MW	5
PJM WH Real Time Mini Financial Peak	PMI	1	MW	5
PJM WH Day Ahead LMP, Off-Peak Monthly	PJD	1	MW	5
PJM WH Real Time Mini Off-Peak	OMI	1	MW	5

Equivalents: Nodal Exchange			
Nodal Exchange Contract Name	Contract Code	Contract Size	<b>Unit of Trading</b>
PJM PPL Monthly Day Ahead On-Peak Power Contract	EWU	1	MW
PJM PPL Monthly Day Ahead Off-Peak Power Contract	EWV	1	MW
PJM PSEG Monthly Day Ahead On-Peak Power Contract	EXE	1	MW
PJM PSEG Monthly Day Ahead Off-Peak Power Contract	EXF	1	MW
PJM WESTERN HUB Monthly Day Ahead On-Peak Power Contract	FHK	1	MW
PJM WESTERN HUB Monthly Real Time On-Peak Power Contract	FKE	1	MW
PJM WESTERN HUB Monthly Day Ahead Off-Peak Power Contract	FHL	1	MW
PJM WESTERN HUB Monthly Real Time Off-Peak Power Contract	FKF	1	MW