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SHEARMAN & STERLING<sup>LLP</sup>

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February 17, 2011

By courier

Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, NW  
Washington, DC 20581

**ICE Clear Europe Limited  
Implementation of a New Rule Amendment by Self-Certification**

Dear Sir or Madam:

On behalf on ICE Clear Europe Limited, a derivatives clearing organization and a private limited company organized under the laws of England and Wales, we hereby submit a copy of a certification of a rule amendment pursuant to CFTC Regulation 40.6, 17 CFR § 40.6, effective February 21, 2011. The enclosed documents include (1) a submission cover sheet, (2) the text of the rule amendment, and (3) a certification by ICE Clear Europe Limited that the rule amendment complies with the Commodity Exchange Act and the regulations thereunder. We have also submitted these documents electronically.

If you have any further questions, or require any further information, please feel free to call the undersigned at (212) 848-8531.

Very truly yours,



Michael J. Blankenship

cc: Dee Blake, ICE Clear Europe Limited

Enclosures

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NYDOCS01/1259148.1

**CERTIFICATION:**  
**COMPLIANCE THAT THE ADOPTED RULES COMPLY WITH THE COMMODITY**  
**EXCHANGE ACT (CEA) AND THE REGULATIONS THEREUNDER**

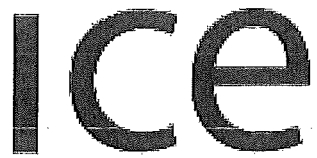
ICE Clear Europe Limited, a derivatives clearing organization registered with the Commodities Futures Trading Commission, hereby certifies that the "Introduction of Clearing for Additional ICE OTC Contracts" adopted on January 27, 2011 and effective on February 21, 2011, comply with the Commodity Exchange Act and the regulations thereunder.

In witness whereof, the undersigned has signed this Certification as of the 17<sup>th</sup> day of February 2011.

By: 

Name: PAULINE DAVIS

Title: General Secretary



**Global markets in clear view**

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## ICE OTC

**New Cleared Product Specifications**

**January 26, 2011**

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## Table of Contents

<b>1</b>	<b>FINANCIAL GAS</b> .....	<b>3</b>
1.1	Natural Gas Fixed Price for LD1: Henry Hub Same Day .....	3
1.2	Natural Gas Fixed Price for LD1: Henry Hub Same Day Options.....	3
1.3	Natural Gas Index Swap: NGPL-Midcontinent .....	5
1.4	Natural Gas Swing Swap: NGPL-Midcontinent .....	5
1.5	Natural Gas Basis Swap: TETCO-ELA .....	6
<b>2</b>	<b>FINANCIAL POWER</b> .....	<b>7</b>
2.1	Financial Power Swap – MISO Illinois Day Ahead LMP, Peak Monthly .....	7
2.2	Financial Power Swap – MISO Illinois Day Ahead LMP, Off-Peak Monthly .....	8
2.3	Financial Power Swap – PJM ComEd Zone Day Ahead LMP, Peak Monthly .....	9
2.4	Financial Power Swap – PJM ComEd Zone Day Ahead LMP, Off-Peak Monthly .....	9
2.5	Financial Power Swap – ISO New England Connecticut Day Ahead LMP, Peak Monthly .....	10
2.6	Financial Power Swap – ISO New England Connecticut Day Ahead LMP, Off-Peak Monthly .....	11
<b>3</b>	<b>Oil</b> .....	<b>12</b>
3.1	Naphtha Crack - CIF NWE Cargoes vs Brent 1st Line BALMO Swap .....	12
3.2	Gasoil Diff – ULSD 10 ppm CIF NWE vs ICE Gasoil BALMO Swap.....	13
3.3	Diesel Diff - Diesel 10ppm FOB Rdam Barges vs ICE Gasoil BALMO Swap.....	14
3.4	Naphtha Outright – Japan C+F Naphtha Cargoes BALMO Swap .....	15
3.5	Jet Fuel Diff – Singapore Jet Kero Cargoes vs 0.5% Singapore Gasoil BALMO Swap.....	16
3.6	Gasoil Outright - Gasoil 50 ppm FOB Rotterdam Barges Swap.....	17
3.7	Gasoil Outright – Gasoil 50 ppm FOB Rotterdam Barges BALMO Swap.....	18
3.8	Gasoil Diff - Gasoil 50 ppm FOB Rotterdam Barges vs 0.1% Gasoil FOB Rotterdam Barges Swap .....	18
3.9	Gasoil Crack - Gasoil 50 ppm FOB Rotterdam Barges vs Brent 1st Line Swap .....	20
3.10	Gasoil Diff - Gasoil 50 ppm FOB Rotterdam Barges vs Gasoil 1st Line Swap.....	21

## 1 FINANCIAL GAS

### 1.1 Natural Gas Fixed Price for LD1: Henry Hub Same Day

<b>Description</b>	Daily cash settled, Natural Gas Fixed Price for LD1, Henry Hub
<b>Contract Symbol</b>	SDH
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be a price in USD and cents per MMBtu equal to the marked to market price of the prompt month contract for the given contract date as published by CME.
<b>Contract Series</b>	3 daily (business day) instruments.
<b>Last Trading Day</b>	Close of business on the nominal contract day.
<b>Final Payment Date</b>	One business day following the Last Trading Day.
<b>Business Days</b>	US Business Days

### 1.2 Natural Gas Fixed Price for LD1: Henry Hub Daily Options

<b>Description</b>	Options on the daily cash settled, Natural Gas Fixed Price for LD1, Henry Hub
<b>Contract Symbol</b>	SDH
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Option Type</b>	Options are European style and will be automatically exercised on the expiry day if they are "in the money". If an option is "out of the money" it will expire automatically. It is not permitted to exercise the option on any other day or in any other circumstances. No manual exercise is

	permitted.
<b>Option Premium/Daily Margin</b>	<p>Henry Hub Daily Options are equity style.</p> <p>For options expiring on the next business day daily instrument, the premium payment is settled on the next day. The Net Liquidation Value (NLV) is considered in the overnight margin requirement calculation. A negative NLV value must be covered on top of the span margin result. A positive NLV is offset against other margin requirements. There's no variation margin paid/received following a change of option prices. The NLV is based on the relevant daily settlement prices.</p> <p>For options expiring on the next business day the span margin requirement is based on initial margin parameters assuming underlying price moves, volatility scanning range and short option minimum parameters.</p> <p>Options expiring on the current business day are settling in the same day clearing run, therefore there is no overnight margin requirement. Premium payments will be settled together with the NLV difference, comparing trade price to the settlement price on the close of the same business day.</p>
<b>Expiry</b>	<p>16:30 hours US Eastern Time on the Last Trading Day</p> <p>Automatic exercise settings are pre-set to exercise contracts which are one minimum price fluctuation or more "in the money" with reference to the relevant reference price. Members cannot override automatic exercise settings or manually enter exercise instructions for this contract. The reference price will be a price in USD and cents per MMBtu equal to the monthly LD1 price for the Henry Hub Natural Gas as made public by the New York Mercantile Exchange (NYMEX) for the nominal contract day of production as per ISDA commodity definitions. When exercised against, the Clearing House, at its discretion, selects sellers against which to exercise on a pro-rata basis.</p>
<b>Contract Series</b>	3 daily instruments
<b>Strike Price Intervals</b>	The contract series will support strike prices in increments of \$0.05 (5¢) per mm Btu from \$0.05 (5¢) strike price to \$15.00 strike price.
<b>Final Payment Date</b>	One business day following the Last Trading Day.
<b>Business Days</b>	US Business Days

**1.3 Natural Gas Index Swap: NGPL-Midcontinent**

<b>Description</b>	Monthly cash settled, Natural Gas Index Swap: Inside FERC's Gas Market Report vs Gas Daily, NGPL Midcontinent
<b>Contract Symbol</b>	MCI
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods
<b>Floating Price B</b>	The 'Floating Price' shall be the average of the midpoint prices for each calendar day during the Determination Period as published in the 'Daily Price Survey' table of 'Gas Daily'. The floating price for any business day shall be the midpoint of the prices published in such sections of 'Gas Daily' on such business day for the immediately preceding business day. The floating price for any day that is not a business day shall be the midpoint of the prices for the section of 'Gas Daily' on the immediately succeeding business day of the prices for the immediately preceding business day.
<b>Contract Series</b>	Up to 48 consecutive months.
<b>Last Trading Day</b>	Close of business on the 2nd Business Day after the contract series
<b>Final Payment Date</b>	One business day following the Last Trading Day.
<b>Business Days</b>	US Business Days

**1.4 Natural Gas Swing Swap: NGPL-Midcontinent**

<b>Description</b>	Financial Natural Gas Swing Swap: Fixed Price for Platts Gas Daily; NGPL, Midcontinent
<b>Contract Symbol</b>	MTS
<b>Contract Size per lot</b>	2500 MMBtu

<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Minimum Price Flux</b>	One hundredth of one cent (USD 0.0001) per MMBtu
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward, and derivative markets for both physical and financial products.
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per MMBtu based on the Day Ahead Index for NGPL, Midcontinent, as published in Platts' 'Daily Price Survey' table of 'Gas Daily'.
<b>Contract Series</b>	65 consecutive daily contracts.
<b>Last Trading Day</b>	One business day following the Nominal Contract Day
<b>Final Payment Date</b>	One business day following the Last Trading Day.
<b>Business Days</b>	US Business Days

### 1.5 Natural Gas Basis Swap: TETCO-ELA

<b>Description</b>	Monthly cash settled, Natural Gas Basis Swap: Inside FERC's Gas Market Report for Texas Eastern Transmission Corp., East Louisiana zone
<b>Contract Symbol</b>	TEB
<b>Contract Size per lot</b>	2500 MMBtu
<b>Unit of Trading</b>	Any multiple of 2,500 MMBtus
<b>Currency</b>	USD and cents
<b>Price Increment</b>	One hundredth of a cent (\$0.0001) per MMBtu
<b>Contract Pricing</b>	Premium is expressed as positive or negative
<b>Floating Price A</b>	A price in dollars per MMBtu dry equal to the monthly last settlement price for natural gas futures as made public by the New York Mercantile



	Exchange (NYMEX) for the month of production per ISDA commodity definitions.
<b>Floating Price B</b>	A price in dollars per MMBtu dry equal to the Index Price, as reported in Platts Inside FERC's Gas Market Report in the first of the month publication for each month, for the corresponding Hub and Determination Periods.
<b>Contract Series</b>	Up to 48 consecutive months.
<b>Last Trading Day</b>	Close of business on the 2nd Business Day of the contract series
<b>Final Payment Date</b>	One business day following the Last Trading Day.
<b>Business Days</b>	US Business Days

## 2 FINANCIAL POWER

### 2.1 Financial Power Swap – MISO Illinois Day Ahead LMP, Peak Monthly

<b>Description</b>	Monthly cash settled Financial Power Swap - Peak, MISO Illinois DA LMP, Monthly
<b>Contract Symbol</b>	MLB
<b>Contract Size</b>	16
<b>Unit of Trading</b>	Any multiple of 16 Mwh
<b>Currency</b>	US \$ and cents per MWH
<b>Minimum Price Fluctuation</b>	0.01
<b>Last Trading Day</b>	Close of business five US Business Days following the last calendar day of the contract series
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price (LMPs) for Midwest Independent System Operator (MISO) Illinois Hub for all peak hours in the month of

	production as per ISDA commodity definitions.
<b>Contract Series</b>	Up to 50 months
<b>Final Payment Date</b>	The Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

## 2.2 Financial Power Swap – MISO Illinois Day Ahead LMP, Off-Peak Monthly

<b>Description</b>	Monthly cash settled Financial Power Swap – Off-Peak, MISO Illinois, Monthly
<b>Contract Symbol</b>	MLD
<b>Contract Size</b>	5
<b>Unit of Trading</b>	Any multiple of 5 Mwh
<b>Currency</b>	US \$ and cents per MWH
<b>Minimum Price Fluctuation</b>	0.01
<b>Last Trading Day</b>	Close of business five US Business Days following the last calendar day of the contract series
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price (LMPs) for Midwest Independent System Operator (MISO) Illinois Hub for all off-peak hours in the month of production as per ISDA commodity definitions.
<b>Contract Series</b>	Up to 50 months
<b>Final Payment Date</b>	The Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

**2.3 Financial Power Swap – PJM ComEd Zone Day Ahead LMP, Peak Monthly**

<b>Description</b>	Monthly cash settled Financial Power Swap – Peak, PJM ComEd DA LMP, Monthly
<b>Contract Symbol</b>	CEP
<b>Contract Size</b>	16
<b>Unit of Trading</b>	Any multiple of 16 Mwh
<b>Currency</b>	US \$ and cents per MWH
<b>Minimum Price Fluctuation</b>	0.01
<b>Last Trading Day</b>	Close of business three US Business Days following the last calendar day of the contract series
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price (LMPs) for all peak hours in the month of production for PJM ComEd Zone published by PJM
<b>Contract Series</b>	Up to 50 months
<b>Final Payment Date</b>	The Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

**2.4 Financial Power Swap – PJM ComEd Zone Day Ahead LMP, Off-Peak Monthly**

<b>Description</b>	Monthly cash settled Financial Power Swap - Off-Peak, PJM ComEd DA LMP, Monthly
<b>Contract Symbol</b>	CEO
<b>Contract Size</b>	5
<b>Unit of Trading</b>	Any multiple of 5 Mwh
<b>Currency</b>	US \$ and cents per MWH

<b>Minimum Price Fluctuation</b>	0.01
<b>Last Trading Day</b>	Close of business three US Business Days following the last calendar day of the contract series
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price (LMPs) for all off-peak hours in the month of production for PJM ComEd Zone published by PJM
<b>Contract Series</b>	Up to 50 months
<b>Final Payment Date</b>	The Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

## 2.5 Financial Power Swap – ISO New England Connecticut Day Ahead LMP, Peak Monthly

<b>Description</b>	Monthly cash settled Financial Power Swap – Peak, ISO-NE Connecticut Zone DA LMP, Monthly
<b>Contract Symbol</b>	ICP
<b>Contract Size</b>	16
<b>Unit of Trading</b>	Any multiple of 16 Mwh
<b>Currency</b>	US \$ and cents per MWH
<b>Minimum Price Fluctuation</b>	0.01
<b>Last Trading Day</b>	Close of business three US Business Days following the last calendar day of the contract series
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary

	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price (LMPs) for all peak hours in the month of production for ISO New England Connecticut Zone Day Ahead published by ISO-NE
<b>Contract Series</b>	Up to 50 months
<b>Final Payment Date</b>	The Business Day following the Last Trading Day
<b>Business Days</b>	US Business Days

## 2.6 Financial Power Swap – ISO New England Connecticut Day Ahead LMP, Off-Peak Monthly

<b>Description</b>	Monthly cash settled Financial Power Swap – Off-Peak, ISO-NE Connecticut Zone DA LMP, Monthly
<b>Contract Symbol</b>	ICO
<b>Contract Size</b>	5
<b>Unit of Trading</b>	Any multiple of 5 Mwh
<b>Currency</b>	US \$ and cents per MWH
<b>Minimum Price Fluctuation</b>	0.01
<b>Last Trading Day</b>	Close of business three US Business Days following the last calendar day of the contract series
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE based on Volume Weighted Trade in the settlement period plus consideration of other cash and derivative markets where necessary
	In respect of final settlement, the Floating Price will be a price in USD and cents per MWh equal to the arithmetic average of the hourly day-ahead Locational Marginal Price (LMPs) for all off-peak hours in the month of production for ISO New England Connecticut Zone Day Ahead published by ISO-NE
<b>Contract Series</b>	Up to 50 months
<b>Final Payment Date</b>	The Business Day following the Last Trading Day

<b>Business Days</b>	US Business Days
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### 3 Oil

#### 3.1 Naphtha Crack - CIF NWE Cargoes vs Brent 1st Line BALMO Swap

<b>Description</b>	A balance of the month cash settled swap based on the difference between the Platts daily assessment price for Naphtha CIF NWE Cargoes and the ICE daily settlement price for Brent 1st Line Crude
<b>Contract Symbol</b>	FJA-FKE
<b>Contract Size</b>	1,000 Metric Tonnes (8,900 Barrels)
<b>Unit of Trading</b>	Any multiple of 1,000 Metric Tonnes
<b>Currency</b>	US Dollars and cents
<b>Settlement Prices</b>	To one tenth of one cent (\$0.001) per Barrel
<b>Minimum Price Fluctuation</b>	One cent (\$0.01) per Metric Tonne
<b>Last Trading Day</b>	First Business Day following the settlement period
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
<b>Final Settlement Price</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per Barrel equal to the difference of the arithmetic mean of the relevant high and low quotations appearing in the "Platts European Marketscan" under the heading "Northwest Europe cargoes" subheading "CIF NWE/Basis ARA" for the "Naphtha" quotation minus the average of the settlement prices as made public by ICE for the ICE Brent 1st Line Swap quotation for each Business Day in the determination period. Conversion factor: 8,900Bbls = 1,000MT. Non-common pricing applies.

<b>Roll Adjust Provision</b>	In order to use the correct Floating Price quotations, the nearby month quotation for ICE Brent Futures specified in the Floating Price terms above will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's futures contract.
<b>Contract Series</b>	Up to 2 consecutive months
<b>Final Payment Dates</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	UK Business Days

### 3.2 Gasoil Diff – ULSD 10 ppm CIF NWE vs ICE Gasoil BALMO Swap

<b>Description</b>	A balance of the month cash settled swap based on the difference between the Platts daily assessment price for ULSD 10 ppm CIF NWE Cargoes and the ICE daily settlement price for Gasoil 1st Line Swap
<b>Contract Symbol</b>	EPA-EQE
<b>Contract Size</b>	1,000 Metric Tonnes
<b>Unit of Trading</b>	Any multiple of 1,000 Metric Tonnes
<b>Currency</b>	US Dollars and cents
<b>Settlement Prices</b>	To one tenth of one cent (\$0.001) per Metric Tonne
<b>Minimum Price Fluctuation</b>	One cent (\$0.01) per Metric Tonne
<b>Last Trading Day</b>	First Business Day following the settlement period
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
<b>Final Settlement Price</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per Metric Tonne equal to the difference of the arithmetic mean of the relevant high and low quotations appearing in the "Platts European Marketscan" under the heading "Northwest Europe cargoes" subheading "CIF NWE/Basis ARA" for the "ULSD 10 ppm" quotation minus the average of the settlement prices as made public by ICE for the ICE Gasoil 1st Line Swap quotation for each Business Day in the

	determination period. Non-common pricing applies.
<b>Roll Adjust Provision</b>	In order to use the correct Floating Price quotations, the nearby month quotation for ICE Gasoil Futures specified in the Floating Price terms above will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's futures contract.
<b>Contract Series</b>	Up to 2 consecutive months
<b>Final Payment Dates</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	UK Business Days

### 3.3 Diesel Diff - Diesel 10ppm FOB Rdam Barges vs ICE Gasoil -BALMO Swap

<b>Description</b>	A balance of the month cash settled swap based on the difference between the Platts daily assessment price for Diesel 10ppm FOB Rotterdam Barges and the ICE daily settlement price for Gasoil 1st Line Swap
<b>Contract Symbol</b>	EUA-EVE
<b>Contract Size</b>	1,000 Metric Tonnes
<b>Unit of Trading</b>	Any multiple of 1,000 Metric Tonnes
<b>Currency</b>	US Dollars and cents
<b>Settlement Prices</b>	To one tenth of one cent (\$0.001) per Metric Tonne
<b>Minimum Price Fluctuation</b>	One cent (\$0.01) per Metric Tonne
<b>Last Trading Day</b>	First Business Day following the settlement period
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
<b>Final Settlement Price</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per Metric Tonne equal to the difference of the arithmetic mean of the relevant high and low quotations appearing in the "Platts European Marketscan" under the heading "Northwest Europe barges" subheading "FOB Rotterdam" for the "Diesel 10 ppm" quotation minus the average



	of the settlement prices as made public by ICE for the ICE Gasoil 1st Line Swap quotation for each Business Day in the determination period.  Non-common pricing applies.
<b>Roll Adjust Provision</b>	In order to use the correct Floating Price quotations, the nearby month quotation for ICE Gasoil Futures specified in the Floating Price terms above will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's futures contract.
<b>Contract Series</b>	Up to 2 consecutive months
<b>Final Payment Dates</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	UK Business Days

### 3.4 Naphtha Outright – Japan C+F Naphtha Cargoes BALMO Swap

<b>Description</b>	A balance of the month cash settled swap based on the Platts daily assessment price for Naphtha C+F Japan
<b>Contract Symbol</b>	FEA-FFE
<b>Contract Size</b>	1,000 Metric Tonnes
<b>Unit of Trading</b>	Any multiple of 1,000 Metric Tonnes
<b>Currency</b>	US Dollars and cents
<b>Settlement Prices</b>	To one tenth of one cent (\$0.001) per Metric Tonne
<b>Minimum Price Fluctuation</b>	One cent (\$0.01) per Metric Tonne
<b>Last Trading Day</b>	First Business Day following the settlement period
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
<b>Final Settlement Price</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per Metric Tonne equal to the arithmetic mean of the relevant high and low quotations appearing in the "Platts Asia-Pacific/Arab Gulf Marketscan" under the heading "Japan physical oil assessments"

	subheading "C+F Japan" for the "Naphtha (\$/mt)" quotation for each Business Day in the determination period.
<b>Contract Series</b>	Up to 2 consecutive months
<b>Final Payment Dates</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	Asian Business Days

### 3.5 Jet Fuel Diff – Singapore Jet Kero Cargoes vs 0.5% Singapore Gasoil BALMO Swap

<b>Description</b>	A balance of the month cash settled swap based on the difference between the Platts daily assessment price for Singapore Jet Kero Cargoes and the Platts daily assessment price for Singapore 0.5% Gasoil Swap
<b>Contract Symbol</b>	FGA-FHE
<b>Contract Size</b>	1,000 Barrels
<b>Unit of Trading</b>	Any multiple of 1,000 Barrels
<b>Currency</b>	US Dollars and cents
<b>Settlement Prices</b>	To one tenth of one cent (\$0.001) per Barrel
<b>Minimum Price Fluctuation</b>	One cent (\$0.01) per Barrel
<b>Last Trading Day</b>	First Business Day following the settlement period
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
<b>Final Settlement Price</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per Barrel based on the difference between the arithmetic mean of the relevant high and low quotations appearing in the "Platts Asia Pacific/Arab Gulf Marketscan" under the heading "Singapore" subheading "FOB Singapore" for the "Kerosene" quotation minus the arithmetic mean of the relevant high and low quotations appearing in the "Platts Asia Pacific/Arab Gulf Marketscan" under the heading "Singapore" subheading "FOB Singapore" for the "Gasoil Reg 0.5% sulfur" quotation for each Business Day in the determination period.

<b>Contract Series</b>	Up to 2 consecutive months
<b>Final Payment Dates</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	Asian Business Days

### 3.6 Gasoil Outright - Gasoil 50 ppm FOB Rotterdam Barges Swap

<b>Description</b>	A monthly cash settled swap based on the Platts daily assessment price for Gasoil 50ppm FOB Rotterdam Barges.
<b>Contract Symbol</b>	GSA
<b>Contract Size</b>	1,000 Metric Tonnes
<b>Unit of Trading</b>	Any multiple of 1,000 Metric Tonnes
<b>Currency</b>	US Dollars and cents
<b>Settlement Prices</b>	To one tenth of one cent (\$0.001) per Metric Tonne
<b>Minimum Price Fluctuation</b>	One cent (\$0.01) per metric tonne
<b>Last Trading Day</b>	First Business Day following the settlement period
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per Metric Tonne based on the arithmetic mean of the relevant high and low quotations appearing in the "Platts European Marketscan" under the heading "Northwest Europe barges" subheading "FOB Rotterdam" for the "Gasoil 50 ppm" quotation for each Business Day in the determination period.
<b>Contract Series</b>	Up to 48 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.
<b>Final Payment Dates</b>	One Business Day following the Last Trading Day

<b>Business Days</b>	UK Business Days
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### 3.7 Gasoil Outright – Gasoil 50 ppm FOB Rotterdam Barges BALMO Swap

<b>Description</b>	A balance of the month swap based on the Platts daily assessment price for Gasoil 50ppm FOB Rotterdam Barges.
<b>Contract Symbol</b>	FLA - FME
<b>Contract Size</b>	1,000 Metric Tonnes
<b>Unit of Trading</b>	Any multiple of 1,000 Metric Tonnes
<b>Currency</b>	US Dollars and cents
<b>Settlement Prices</b>	To one tenth of one cent (\$0.001) per Metric Tonne
<b>Minimum Price Fluctuation</b>	One cent (\$0.01) per metric tonne
<b>Last Trading Day</b>	First Business Day following the settlement period
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
<b>Final Settlement Price</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per Metric Tonne based on the arithmetic mean of the relevant high and low quotations appearing in the "Platts European Marketscan" under the heading "Northwest Europe barges" subheading "FOB Rotterdam" for the "Gasoil 50 ppm" quotation for each Business Day in the determination period.
<b>Contract Series</b>	Up to 2 consecutive months
<b>Final Payment Dates</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	UK Business Days

### 3.8 Gasoil Diff - Gasoil 50 ppm FOB Rotterdam Barges vs 0.1% Gasoil FOB Rotterdam Barges Swap

<b>Description</b>	A monthly cash settled swap based on the difference between the Platts daily assessment price for Gasoil 50 ppm FOB Rotterdam Barges and the
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	Platts daily assessment price for Gasoil 0.1% FOB Rotterdam Barges.
<b>Contract Symbol</b>	GSF
<b>Contract Size</b>	1,000 Metric Tonnes
<b>Unit of Trading</b>	Any multiple of 1,000 Metric Tonnes
<b>Currency</b>	US Dollars and cents
<b>Settlement Prices</b>	To one tenth of one cent (\$0.001) per Metric Tonne
<b>Minimum Price Fluctuation</b>	One cent (\$0.01) per Metric Tonne
<b>Last Trading Day</b>	First Business Day following the settlement period
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per Metric Tonne equal to the difference of the arithmetic mean of the relevant high and low quotations appearing in the "Platts European Marketscan" under the heading "Northwest Europe barges" subheading "FOB Rotterdam" for the "Gasoil 50 ppm" quotation minus the arithmetic mean of the relevant high and low quotations appearing in the "Platts European Marketscan" under the heading "Northwest Europe barges" subheading "FOB Rotterdam" for the "Gasoil 0.1%" quotation for each Business Day in the determination period.
<b>Roll Adjust Provision</b>	In order to use the correct Floating Price quotations, the nearby month quotation for ICE Gasoil Futures specified in the Floating Price terms above will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's futures contract.
<b>Contract Series</b>	Up to 48 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.
<b>Final Payment Dates</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	UK Business Days

### 3.9 Gasoil Crack - Gasoil 50 ppm FOB Rotterdam Barges vs Brent 1<sup>st</sup> Line Swap

<b>Description</b>	A monthly cash settled swap based on the difference between the Platts daily assessment price for Gasoil 50 ppm FOB Rotterdam Barges and the ICE daily settlement price for Brent 1st Line Swap.
<b>Contract Symbol</b>	GSC
<b>Contract Size</b>	1,000 Metric Tonnes
<b>Unit of Trading</b>	Any multiple of 1,000 Metric Tonnes
<b>Currency</b>	US Dollars and cents
<b>Settlement Prices</b>	One tenth of a cent (\$0.001) per Barrel
<b>Minimum Price Fluctuation</b>	One cent (\$0.01) per Metric Tonne
<b>Last Trading Day</b>	First Business Day following the settlement period
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per Barrel equal to the difference of the arithmetic mean of the relevant high and low quotations appearing in the "Platts European Marketscan" under the heading "Northwest Europe barges" subheading "FOB Rotterdam" for the "Gasoil 50 ppm" quotation minus the average of the settlement prices as made public by ICE for the ICE Brent 1st Line Swap quotation for each Business Day in the determination period. The conversion factor is 7.45 barrels per metric tonne.
<b>Roll Adjust Provision</b>	In order to use the correct Floating Price quotations, the nearby month quotation for ICE Gasoil Futures specified in the Floating Price terms above will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's futures contract.
<b>Contract Series</b>	Up to 48 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the

	expiry of prompt December contract.
<b>Final Payment Dates</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	UK Business Days

### 3.10 Gasoil Diff - Gasoil 50 ppm FOB Rotterdam Barges vs Gasoil 1<sup>st</sup> Line Swap

<b>Description</b>	A monthly cash settled swap based on the difference between the Platts daily assessment price for Gasoil 50 ppm FOB Rotterdam Barges and the ICE daily settlement price for Gasoil 1st Line Swap.
<b>Contract Symbol</b>	GSD
<b>Contract Size</b>	1,000 Metric Tonnes
<b>Unit of Trading</b>	Any multiple of 1,000 Metric Tonnes
<b>Currency</b>	US Dollars and cents
<b>Settlement Prices</b>	One tenth of a cent (\$0.001) per Metric Tonne
<b>Minimum Price Fluctuation</b>	One cent (\$0.01) per Metric Tonne
<b>Last Trading Day</b>	First Business Day following the settlement period
<b>Fixed Price</b>	The traded price or the previous day's settlement price
<b>Floating Price</b>	In respect of daily settlement, the Floating Price will be determined by ICE using price data from a number of sources including spot, forward and derivative markets for both physical and financial products.
<b>Final Settlement</b>	In respect of final settlement, the Floating Price will be a price in USD and cents per Metric Tonne based on the arithmetic mean of the relevant high and low quotations appearing in the "Platts European MarketScan" under the heading "Northwest Europe barges" subheading "FOB Rotterdam" for the "Gasoil 50 ppm" quotation minus the average of the settlement prices as made public by ICE for the ICE Gasoil 1st Line Swap quotation for each Business Day in the determination period.
<b>Roll Adjust Provision</b>	In order to use the correct Floating Price quotations, the nearby month quotation for ICE Gasoil Futures specified in the Floating Price terms above will be used except for the expiration date of the commodity's underlying delivery month's futures contract. On such date, the applicable pricing quotation will be rolled to the following month's futures contract.

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<b>Contract Series</b>	Up to 48 consecutive months will be listed commencing with the next calendar month. Quarterly and calendar tenors will be listed within the total number of listed monthly contract months as appropriate. An additional 12 months will be added to the end of the series upon the expiry of prompt December contract.
<b>Final Payment Dates</b>	One Business Day following the Last Trading Day
<b>Business Days</b>	UK Business Days